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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 06/05/2015

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 06/05/2015	Any day expiry	11.94980		11.94980		11.96910	11.96910		17.08	0.00	0	0.00
\$ / R	On 13/05/2015	Any day expiry	11.96480		11.96480		11.97890	11.97890		16.74	0.00	0	6,230.00
\$ / R	On 15/05/2015	Any day expiry	11.96880		11.96880		11.98290	11.98290		16.65	0.00	0	0.00
\$ / R	On 18/05/2015	Any day expiry	11.97470		11.97470		11.98880	11.98880		15.86	0.00	0	0.00
\$ / R	On 18/05/2015	Any day expiry	12.06	Call	105.22870	0.10523	115.02350	0.11502	105.229	16.55	0.00	0	10,000.00
\$ / R	On 18/05/2015	Any day expiry	12.11	Call	89.05530	0.08906	98.09540	0.09810	89.055	16.86	0.00	0	4,000.00
\$ / R	On 20/05/2015	Any day expiry			11.97870		11.99280	11.99280		16.11	0.00	0	1,462.00
\$ / R	On 26/05/2015	Any day expiry			11.99060		12.00470	12.00470		15.66	0.00	0	0.00
\$ / R	On 26/05/2015	Any day expiry	11.96	Call	190.63640	0.19064	201.64090	0.20164	190.636	15.64	0.00	0	7,000.00
\$ / R	On 26/05/2015	Any day expiry	12.36	Call	66.36840	0.06637	72.27980	0.07228	66.368	17.49	0.00	0	7,000.00
\$ / R	On 27/05/2015	Any day expiry			11.99260		12.00670	12.00670		15.69	0.00	0	4,610.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	1.70010	0.00170	1.78130	0.00178	1.700	18.72	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	10.94	Put	2.89260	0.00289	3.00260	0.00300	2.893	17.94	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	11.15	Put	6.44520	0.00645	6.59490	0.00659	6.445	16.76	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	11.90	Call	228.88050	0.22888	240.40390	0.24040	228.880	15.64	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	12.21	Call	104.14300	0.10414	111.82860	0.11183	104.143	16.73	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	0.53730	0.00054	0.47460	0.00047	0.537	36.08	0.00	0	300.00
\$ / R	On 03/06/2015	Any day expiry			12.00650		12.02060	12.02060		15.54	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta Value	Contracts Traded	Open Interest
\$ / R	On 03/06/2015	Any day expiry	12.30	Call	109.07840	0.10908	115.69240	0.11569	109.078	16.85	0.00	0	10,000.00
\$ / R	On 04/06/2015	Any day expiry			12.00850	12.00850	12.45100	12.45100		15.56	0.00	0	0.00
\$ / R	On 04/06/2015	Any day expiry	11.60	Put	58.11400	0.05811	0.00000	0.00000	58.114	15.01	25,611,527.70	11,000	5,500.00
\$ / R	On 04/06/2015	Any day expiry	12.45	Call	81.28880	0.08129	0.00000	0.00000	81.289	17.47	32,774,767.30	11,000	5,500.00
\$ / R	On 09/06/2015	Any day expiry			12.01840	12.01840	12.03250	12.03250		15.55	0.00	0	288.00
\$ / R	On 12/06/2015	Foreign Exchange Future			12.02440	12.02440	12.03850	12.03850		15.69	499,529,649.20	41,543	989,652.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	2.68670	0.00269	2.90730	0.00291	2.687	16.11	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	2.84550	0.00285	3.07660	0.00308	2.846	16.01	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.80	Put	3.28690	0.00329	3.54630	0.00355	3.287	15.75	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	7.23400	0.00723	7.19160	0.00719	7.234	15.48	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	7.86700	0.00787	7.82040	0.00782	7.867	15.45	0.00	0	55,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.35	Put	30.23350	0.03023	29.97520	0.02998	30.233	14.93	0.00	0	51,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.48	Call	593.52970	0.59353	605.86700	0.60587	593.530	14.96	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Call	577.32010	0.57732	589.58860	0.58959	577.320	14.99	0.00	0	3,940.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Put	52.92010	0.05292	51.08860	0.05109	52.920	14.99	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.60	Call	499.54890	0.49955	511.46350	0.51146	499.549	15.13	0.00	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.65	Call	462.85250	0.46285	474.58090	0.47458	462.853	15.20	0.00	0	800.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.65	Put	88.45250	0.08845	86.08090	0.08608	88.453	15.20	0.00	0	110.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.78	Put	130.44460	0.13044	127.55340	0.12755	130.445	15.38	0.00	0	15,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.80	Put	137.89170	0.13789	134.91560	0.13492	137.892	15.41	0.00	0	6,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.00	Put	227.30460	0.22730	223.37740	0.22338	227.305	15.69	0.00	0	34,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.00	Call	251.70460	0.25170	261.87740	0.26188	251.705	15.69	0.00	0	11,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.02	Put	238.48700	0.23849	233.70480	0.23370	238.487	15.76	0.00	0	7,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.04	Call	234.33530	0.23434	242.79470	0.24279	234.335	15.84	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.13	Call	199.03260	0.19903	206.46220	0.20646	199.033	16.19	0.00	0	15,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.15	Call	191.86360	0.19186	0.00000	0.00000	191.864	16.26	10,464,441.20	2,000	2,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.30	Call	145.20030	0.14520	151.43630	0.15144	145.200	16.84	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.40	Call	120.28220	0.12028	125.87990	0.12588	120.282	17.22	0.00	0	125.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.50	Call	99.53990	0.09954	104.54760	0.10455	99.540	17.61	0.00	0	31,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.50	Put	575.13990	0.57514	566.04760	0.56605	575.140	17.61	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.56	Call	88.83850	0.08884	93.51490	0.09351	88.839	17.84	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.60	Call	82.35220	0.08235	86.81960	0.08682	82.352	17.99	0.00	0	125.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.63	Call	78.03790	0.07804	82.11970	0.08212	78.038	18.13	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Put	1,016.64560	1.01665	1,004.99500	1.00499	1,016.646	19.82	0.00	0	501.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	41.04560	0.04105	43.49500	0.04349	41.046	19.82	0.00	0	15,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	28.62820	0.02863	30.53770	0.03054	28.628	20.81	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.25	Call	27.23620	0.02724	29.14460	0.02914	27.236	20.94	0.00	0	110.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.25	Put	1,252.83620	1.25284	1,240.64460	1.24064	1,252.836	20.94	0.00	0	201.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	19.38990	0.01939	20.82750	0.02083	19.390	21.81	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.50	Call	18.20880	0.01821	19.57180	0.01957	18.209	21.98	0.00	0	51,500.00
\$ / R	On 26/06/2015	Any day expiry			12.05230	12.05230	12.06640	12.06640		15.87	0.00	0	4,136.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	7.99740	0.00800	8.09470	0.00809	7.997	15.70	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	11.15	Put	25.69450	0.02569	25.42560	0.02543	25.694	15.18	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	12.46	Call	153.53480	0.15353	158.22790	0.15823	153.535	17.32	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	6.90200	0.00690	7.74680	0.00775	6.902	32.63	0.00	0	300.00
\$ / R	On 30/06/2015	Any day expiry			12.06030	12.06030	12.07440	12.07440		15.81	0.00	0	7,712.00
\$ / R	On 06/07/2015	Any day expiry			12.07230	12.07230	12.08640	12.08640		15.95	0.00	0	400.00
\$ / R	On 06/07/2015	Any day expiry	12.38	Call	205.46990	0.20547	210.44750	0.21045	205.470	16.92	0.00	0	5,500.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta Value	Contracts Traded	Open Interest
\$ / R		On 13/07/2015	Any day expiry		12.08640	12.08640	12.10060	12.10060		15.94	0.00	0	2,477.00
\$ / R		On 29/07/2015	Any day expiry		12.11880	12.11880	12.13330	12.13330		15.94	0.00	0	750.00
\$ / R	10.80	On 29/07/2015	Any day expiry	Put	21.30700	0.02131	21.45120	0.02145	21.307	15.36	0.00	0	300.00
\$ / R	11.15	On 29/07/2015	Any day expiry	Put	50.64640	0.05065	49.57740	0.04958	50.646	14.96	0.00	0	250.00
\$ / R	12.71	On 29/07/2015	Any day expiry	Call	193.65280	0.19365	197.80630	0.19781	193.653	17.92	0.00	0	250.00
\$ / R	16.15	On 29/07/2015	Any day expiry	Call	23.19610	0.02320	23.59750	0.02360	23.196	31.48	0.00	0	300.00
\$ / R		On 27/08/2015	Any day expiry		12.17890	12.17890	12.19380	12.19380		16.20	0.00	0	250.00
\$ / R	10.80	On 27/08/2015	Any day expiry	Put	35.37920	0.03538	33.99490	0.03399	35.379	15.35	0.00	0	300.00
\$ / R	11.15	On 27/08/2015	Any day expiry	Put	70.78490	0.07078	68.62550	0.06863	70.785	14.88	0.00	0	250.00
\$ / R	12.97	On 27/08/2015	Any day expiry	Call	216.24890	0.21625	219.44630	0.21945	216.249	18.60	0.00	0	250.00
\$ / R	16.50	On 27/08/2015	Any day expiry	Call	35.14440	0.03514	35.26310	0.03526	35.144	30.49	0.00	0	300.00
\$ / R		On 31/08/2015	Any day expiry		12.18730	12.18730	12.20220	12.20220		16.15	0.00	0	600.00
\$ / R		On 10/09/2015	Any day expiry		12.20840	12.20840	12.22320	12.22320		16.16	0.00	0	285.00
\$ / R		On 14/09/2015	Foreign Exchange Future		12.21680	12.21680	12.23170	12.23170		16.13	197,203,585.60	16,142	162,123.00
\$ / R	10.56	On 14/09/2015	Foreign Exchange Future	Put	28.92640	0.02893	27.51040	0.02751	28.926	15.82	0.00	0	18,946.00
\$ / R	10.60	On 14/09/2015	Foreign Exchange Future	Call	1,647.75870	1.64776	1,661.20770	1.66121	1,647.759	15.73	0.00	0	13,700.00
\$ / R	10.98	On 14/09/2015	Foreign Exchange Future	Put	58.05530	0.05806	56.32330	0.05632	58.055	14.87	0.00	0	24,142.00
\$ / R	11.00	On 14/09/2015	Foreign Exchange Future	Call	1,276.77230	1.27677	1,289.91500	1.28992	1,276.772	14.83	0.00	0	33,750.00
\$ / R	11.00	On 14/09/2015	Foreign Exchange Future	Put	59.97230	0.05997	58.21500	0.05822	59.972	14.83	0.00	0	59,545.00
\$ / R	11.17	On 14/09/2015	Foreign Exchange Future	Call	1,131.48100	1.13148	1,142.79960	1.14280	1,131.481	14.81	0.00	0	10,000.00
\$ / R	11.20	On 14/09/2015	Foreign Exchange Future	Put	89.75680	0.08976	86.12270	0.08612	89.757	14.80	0.00	0	8,775.00
\$ / R	11.29	On 14/09/2015	Foreign Exchange Future	Put	106.38820	0.10639	102.61870	0.10262	106.388	14.80	0.00	0	50,000.00
\$ / R	11.50	On 14/09/2015	Foreign Exchange Future	Put	154.11750	0.15412	150.14990	0.15015	154.118	14.77	0.00	0	32,500.00
\$ / R	11.54	On 14/09/2015	Foreign Exchange Future	Put	164.73800	0.16474	160.74950	0.16075	164.738	14.77	0.00	0	50,000.00
\$ / R	11.60	On 14/09/2015	Foreign Exchange Future	Call	798.45230	0.79845	809.33300	0.80933	798.452	14.76	0.00	0	500.00
\$ / R	11.60	On 14/09/2015	Foreign Exchange Future	Put	181.65230	0.18165	177.63300	0.17763	181.652	14.76	1,533,652.20	500	500.00
\$ / R	11.62	On 14/09/2015	Foreign Exchange Future	Put	188.70680	0.18871	183.52880	0.18353	188.707	14.81	0.00	0	10,000.00
\$ / R	11.80	On 14/09/2015	Foreign Exchange Future	Put	259.49340	0.25949	252.05610	0.25206	259.493	15.22	0.00	0	5,000.00
\$ / R	12.00	On 14/09/2015	Foreign Exchange Future	Call	570.07990	0.57008	577.07830	0.57708	570.080	15.68	0.00	0	13,700.00
\$ / R	12.00	On 14/09/2015	Foreign Exchange Future	Put	353.27990	0.35328	345.37830	0.34538	353.280	15.68	34,115,242.70	7,000	42,000.00
\$ / R	12.08	On 14/09/2015	Foreign Exchange Future	Call	531.88360	0.53188	538.74740	0.53875	531.884	15.86	0.00	0	12,000.00
\$ / R	12.13	On 14/09/2015	Foreign Exchange Future	Call	509.20560	0.50921	515.99400	0.51599	509.206	15.97	0.00	0	1,237.00
\$ / R	12.23	On 14/09/2015	Foreign Exchange Future	Call	467.11340	0.46711	473.17790	0.47318	467.113	16.22	0.00	0	5,000.00
\$ / R	12.50	On 14/09/2015	Foreign Exchange Future	Call	373.60270	0.37360	378.27040	0.37827	373.603	17.02	0.00	0	33,750.00
\$ / R	13.06	On 14/09/2015	Foreign Exchange Future	Call	240.61430	0.24061	243.48910	0.24349	240.614	18.72	0.00	0	18,946.00
\$ / R	13.07	On 14/09/2015	Foreign Exchange Future	Call	238.83080	0.23883	241.67870	0.24168	238.831	18.75	0.00	0	20,000.00
\$ / R	13.10	On 14/09/2015	Foreign Exchange Future	Call	233.57420	0.23357	236.34780	0.23635	233.574	18.84	0.00	0	20,000.00
\$ / R	13.40	On 14/09/2015	Foreign Exchange Future	Call	188.34660	0.18835	190.48240	0.19048	188.347	19.77	0.00	0	8,775.00
\$ / R	14.00	On 14/09/2015	Foreign Exchange Future	Call	126.85990	0.12686	128.03150	0.12803	126.860	21.58	0.00	0	92,500.00
\$ / R	14.30	On 14/09/2015	Foreign Exchange Future	Call	106.30440	0.10630	107.07910	0.10708	106.304	22.49	0.00	0	50,000.00
\$ / R	14.58	On 14/09/2015	Foreign Exchange Future	Call	91.26230	0.09126	91.74920	0.09175	91.262	23.33	0.00	0	22,320.00
\$ / R		On 28/09/2015	Any day expiry		12.24630	12.24630	12.26110	12.26110		16.24	0.00	0	1,950.00
\$ / R	10.80	On 28/09/2015	Any day expiry	Put	50.13280	0.05013	47.38590	0.04739	50.133	15.30	0.00	0	300.00
\$ / R	11.15	On 28/09/2015	Any day expiry	Put	89.12500	0.08912	85.30690	0.08531	89.125	14.76	0.00	0	250.00
\$ / R	11.40	On 28/09/2015	Any day expiry	Put	139.53250	0.13953	134.59320	0.13459	139.533	14.77	0.00	0	1,000.00
\$ / R	13.27	On 28/09/2015	Any day expiry	Call	235.82180	0.23582	238.02280	0.23802	235.822	19.26	0.00	0	250.00
\$ / R	14.00	On 28/09/2015	Any day expiry	Call	149.23470	0.14923	150.21820	0.15022	149.235	21.41	0.00	0	1,000.00
\$ / R	16.80	On 28/09/2015	Any day expiry	Call	51.94270	0.05194	51.47610	0.05148	51.943	29.89	0.00	0	300.00

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\$ / R		On 30/09/2015	Any day expiry		12.25050	12.25050	12.26540	12.26540		16.26	0.00	0	0.00
\$ / R		On 28/10/2015	Any day expiry		12.30940	12.30940	12.32430	12.32430		16.32	0.00	0	250.00
\$ / R	10.80	On 28/10/2015	Any day expiry	Put	63.32590	0.06333	59.21300	0.05921	63.326	15.27	0.00	0	300.00
\$ / R	11.15	On 28/10/2015	Any day expiry	Put	105.47810	0.10548	100.09990	0.10010	105.478	14.74	0.00	0	250.00
\$ / R	13.56	On 28/10/2015	Any day expiry	Call	253.97110	0.25397	255.60440	0.25560	253.971	19.93	0.00	0	250.00
\$ / R	16.98	On 28/10/2015	Any day expiry	Call	70.17430	0.07017	69.28950	0.06929	70.174	29.29	0.00	0	300.00
\$ / R		On 25/11/2015	Any day expiry		12.36910	12.36910	12.38390	12.38390		16.36	0.00	0	250.00
\$ / R	10.80	On 25/11/2015	Any day expiry	Put	73.21800	0.07322	68.86020	0.06886	73.218	15.16	0.00	0	300.00
\$ / R	11.15	On 25/11/2015	Any day expiry	Put	115.69190	0.11569	108.52020	0.10852	115.692	14.57	0.00	0	250.00
\$ / R	13.85	On 25/11/2015	Any day expiry	Call	265.90830	0.26591	266.02850	0.26603	265.908	20.47	0.00	0	250.00
\$ / R	17.45	On 25/11/2015	Any day expiry	Call	72.88230	0.07288	70.26860	0.07027	72.882	28.82	0.00	0	300.00
\$ / R		On 08/12/2015	Any day expiry		12.39710	12.39710	12.41170	12.41170		16.43	0.00	0	276.00
\$ / R		On 11/12/2015	Foreign Exchange Future		12.40360	12.40360	12.41820	12.41820		16.43	25,402,572.80	2,048	78,589.00
\$ / R	10.95	On 11/12/2015	Foreign Exchange Future	Call	1,548.05240	1.54805	1,556.85060	1.55685	1,548.052	14.83	0.00	0	4,331.00
\$ / R	10.95	On 11/12/2015	Foreign Exchange Future	Put	94.45240	0.09445	88.65060	0.08865	94.452	14.83	0.00	0	8,917.00
\$ / R	11.00	On 11/12/2015	Foreign Exchange Future	Call	1,503.92300	1.50392	1,512.63390	1.51263	1,503.923	14.73	0.00	0	1,177.00
\$ / R	11.20	On 11/12/2015	Foreign Exchange Future	Call	1,333.69840	1.33370	1,342.04040	1.34204	1,333.698	14.48	0.00	0	39,422.00
\$ / R	11.40	On 11/12/2015	Foreign Exchange Future	Call	1,180.48360	1.18048	1,188.34960	1.18835	1,180.484	14.58	0.00	0	1,197.00
\$ / R	11.61	On 11/12/2015	Foreign Exchange Future	Put	237.30540	0.23731	230.26800	0.23027	237.305	14.69	0.00	0	580.00
\$ / R	11.75	On 11/12/2015	Foreign Exchange Future	Put	284.37830	0.28438	277.25570	0.27726	284.378	14.76	0.00	0	20,000.00
\$ / R	11.80	On 11/12/2015	Foreign Exchange Future	Put	302.55480	0.30255	295.41910	0.29542	302.555	14.79	0.00	0	1,100.00
\$ / R	11.90	On 11/12/2015	Foreign Exchange Future	Put	348.77670	0.34878	341.16290	0.34116	348.777	15.06	0.00	0	8,210.00
\$ / R	12.00	On 11/12/2015	Foreign Exchange Future	Put	398.33860	0.39834	390.27110	0.39027	398.339	15.34	0.00	0	96,600.00
\$ / R	12.15	On 11/12/2015	Foreign Exchange Future	Call	732.25600	0.73226	738.16020	0.73816	732.256	15.74	0.00	0	1,650.00
\$ / R	13.00	On 11/12/2015	Foreign Exchange Future	Call	449.51560	0.44952	451.42530	0.45143	449.516	18.06	0.00	0	1,197.00
\$ / R	13.10	On 11/12/2015	Foreign Exchange Future	Call	426.23230	0.42623	427.71070	0.42771	426.232	18.33	0.00	0	11,629.00
\$ / R	13.20	On 11/12/2015	Foreign Exchange Future	Call	404.56730	0.40457	405.63700	0.40564	404.567	18.61	0.00	0	677.00
\$ / R	13.44	On 11/12/2015	Foreign Exchange Future	Call	358.49570	0.35850	358.69520	0.35870	358.496	19.26	0.00	0	39,422.00
\$ / R	13.50	On 11/12/2015	Foreign Exchange Future	Call	348.16040	0.34816	348.16030	0.34816	348.160	19.43	0.00	0	12,450.00
\$ / R	14.37	On 11/12/2015	Foreign Exchange Future	Call	233.88480	0.23388	231.86150	0.23186	233.885	21.65	0.00	0	580.00
\$ / R	14.84	On 11/12/2015	Foreign Exchange Future	Call	194.34360	0.19434	191.67860	0.19168	194.344	22.84	0.00	0	8,200.00
\$ / R	14.97	On 11/12/2015	Foreign Exchange Future	Call	188.87760	0.18888	185.97570	0.18598	188.878	23.31	0.00	0	8,210.00
\$ / R	15.00	On 11/12/2015	Foreign Exchange Future	Call	188.38620	0.18839	185.41330	0.18541	188.386	23.45	0.00	0	73,600.00
\$ / R	15.80	On 11/12/2015	Foreign Exchange Future	Call	181.45980	0.18146	176.73530	0.17674	181.460	27.13	0.00	0	53,000.00
\$ / R		On 21/12/2015	Any day expiry		12.42510	12.42510	12.43960	12.43960		16.49	0.00	0	250.00
\$ / R	10.80	On 21/12/2015	Any day expiry	Put	81.36810	0.08137	75.58550	0.07559	81.368	15.05	0.00	0	300.00
\$ / R	11.15	On 21/12/2015	Any day expiry	Put	123.68390	0.12368	117.45230	0.11745	123.684	14.43	0.00	0	250.00
\$ / R	14.15	On 21/12/2015	Any day expiry	Call	273.51210	0.27351	271.18210	0.27118	273.512	21.01	0.00	0	250.00
\$ / R	17.87	On 21/12/2015	Any day expiry	Call	78.11760	0.07812	73.96550	0.07397	78.118	28.66	0.00	0	300.00
\$ / R		On 12/02/2016	Any day expiry		12.53950	12.53950	12.55350	12.55350		16.57	0.00	0	0.00
\$ / R	11.60	On 12/02/2016	Any day expiry	Put	251.95350	0.25195	246.00770	0.24601	251.953	14.43	0.00	0	1,000.00
\$ / R	15.40	On 12/02/2016	Any day expiry	Call	264.30090	0.26430	255.56440	0.25556	264.301	24.29	0.00	0	1,000.00
\$ / R		On 11/03/2016	Any day expiry		12.60200	12.60200	12.61600	12.61600		16.60	0.00	0	272.00
\$ / R		On 14/03/2016	Foreign Exchange Future		12.60860	12.60860	12.62270	12.62270		16.58	8,826,020.00	700	5,042.00
\$ / R	11.05	On 14/03/2016	Foreign Exchange Future	Put	136.42600	0.13643	129.92420	0.12992	136.426	14.51	0.00	0	1,500.00
\$ / R	11.80	On 14/03/2016	Foreign Exchange Future	Put	330.10080	0.33010	324.54600	0.32455	330.101	14.58	0.00	0	1,000.00
\$ / R	11.83	On 14/03/2016	Foreign Exchange Future	Put	341.58210	0.34158	336.09840	0.33610	341.582	14.61	0.00	0	1,204.00
\$ / R	11.95	On 14/03/2016	Foreign Exchange Future	Put	389.84810	0.38985	384.68800	0.38469	389.848	14.74	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	360.94660	0.36095	357.76870	0.35777	360.947	21.43	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	301.89270	0.30189	295.13310	0.29513	301.893	25.32	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	289.49760	0.28950	280.73440	0.28073	289.498	28.03	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	55.73550	0.05574	52.33350	0.05233	55.736	28.03	0.00	0	1,500.00
\$ / R	On 09/06/2016	Any day expiry			12.79920	12.79920	12.81270	12.81270		16.93	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			12.80760	12.80760	12.82110	12.82110		16.93	0.00	0	1,300.00
\$ / R	On 15/09/2016	Any day expiry			13.00690	13.00690	13.01780	13.01780		17.38	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			13.01530	13.01530	13.02620	13.02620		17.38	0.00	0	0.00
\$ / R	On 14/12/2016	Any day expiry			13.19760	13.19760	13.20620	13.20620		17.69	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.20820	13.20820	13.21670	13.21670		17.69	0.00	0	0.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			12.02440	12.02440	12.03850	12.03850		15.69	1,418,879.20	118	700.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.21680	12.21680	12.23170	12.23170		16.13	134,384.80	11	133.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.40360	12.40360	12.41820	12.41820		16.43	0.00	0	10.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			12.60860	12.60860	12.62270	12.62270		16.58	0.00	0	27.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.34800	18.34800	18.29050	18.29050		14.19	14,091,264.00	768	27,527.00
£ / R	On 12/06/2015	Foreign Exchange Future	17.00	Put	23.89770	0.02390	27.82110	0.02782	23.898	15.64	0.00	0	17,000.00
£ / R	On 12/06/2015	Foreign Exchange Future	20.00	Call	23.51520	0.02352	21.69790	0.02170	23.515	16.85	0.00	0	17,000.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.63010	18.63010	18.57270	18.57270		14.52	0.00	0	1,231.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.00	Put	345.74190	0.34574	368.36450	0.36836	345.742	13.93	0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.16	Put	411.91240	0.41191	436.80760	0.43681	411.912	14.08	0.00	0	16,500.00
£ / R	On 11/12/2015	Foreign Exchange Future			18.90730	18.90730	18.84780	18.84780		14.76	283,609.50	15	219.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	361.53120	0.36153	379.35780	0.37936	361.531	13.59	0.00	0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	474.20440	0.47420	460.45720	0.46046	474.204	17.07	0.00	0	16,500.00
£ / R	On 14/03/2016	Foreign Exchange Future			19.21590	19.21590	19.15340	19.15340		15.02	0.00	0	20.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.10075	0.10075	0.10035	0.10035		11.98	0.00	0	14,018.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10249	0.10249	0.10210	0.10210		14.33	0.00	0	0.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.10425	0.10425	0.10384	0.10384		15.52	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry			13.63490	13.63490	13.45390	13.45390		13.47	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry	14.41	Call	29.71680	0.02972	19.95180	0.01995	29.717	16.33	0.00	0	2,000.00
€ / R	On 12/06/2015	Foreign Exchange Future			13.66280	13.66280	13.48140	13.48140		13.57	5,082,561.60	372	156,708.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.25	Put	2.78150	0.00278	4.81440	0.00481	2.781	15.33	0.00	0	27,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.65	Put	10.24310	0.01024	18.67800	0.01868	10.243	14.06	0.00	0	200.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	122.50050	0.12250	194.64210	0.19464	122.500	13.41	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.78	Call	189.46010	0.18946	132.23440	0.13223	189.460	13.98	0.00	0	35,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	14.20	Call	82.86470	0.08286	57.60380	0.05760	82.865	15.31	0.00	0	27,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	10.21810	0.01022	8.23460	0.00823	10.218	19.38	0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			13.90080	13.90080	13.71670	13.71670		14.28	83,460,403.20	6,004	20,111.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.70	Put	69.79260	0.06979	90.85360	0.09085	69.793	13.41	0.00	0	7,900.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	99.97960	0.09998	128.58100	0.12858	99.980	13.30	0.00	0	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future	13.03	Call	995.40370	0.99540	847.34450	0.84734	995.404	13.23	0.00	0	1,539.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	211.70280	0.21170	177.84760	0.17785	211.703	16.85	0.00	0	7,500.00
€ / R	On 11/12/2015	Foreign Exchange Future			14.13690	14.13690	13.94880	13.94880		14.68	70,684.50	5	10,480.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	169.30750	0.16931	206.11990	0.20612	169.308	13.11	0.00	0	6,666.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	500.98100	0.50098	597.48860	0.59749	500.981	14.14	0.00	0	6,076.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta Value	Contracts Traded	Open Interest
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	200.33580		0.20034		177.71250	0.17771	200.336	20.10	0.00	0	6,666.00
€ / R	On 14/03/2016	Foreign Exchange Future			14.40450		14.40450		14.21180	14.21180		14.92	3,601,125.00	250	2,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			14.95700		14.95700		14.75160	14.75160		16.01	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL12	On 07/05/2015	Index Future			540.07300		540.07300		542.42300	542.42300			0.00	0	0.00
AL37	On 07/05/2015	Index Future			452.53700		452.53700		453.26700	453.26700			0.00	0	3.00
AL37	On 06/08/2015	Index Future			459.57400		459.57400		460.31900	460.31900			0.00	0	122.00
AL37	On 05/11/2015	Index Future			467.16200		467.16200		467.92700	467.92700			0.00	0	0.00
AL7T	On 07/05/2015	Index Future			534.30900		534.30900		535.97500	535.97500			0.00	0	0.00
AL7T	On 06/08/2015	Index Future			542.61900		542.61900		544.31500	544.31500			0.00	0	3.00
AL7T	On 05/11/2015	Index Future			551.57700		551.57700		553.31000	553.31000			0.00	0	0.00
ALBI	On 07/05/2015	Index Future			487.83500		487.83500		489.28300	489.28300			14,635,050.00	3	75.00
ALBI	On 06/08/2015	Index Future			495.42100		495.42100		496.89600	496.89600			0.00	0	510.00
ALBI	On 05/11/2015	Index Future			503.60100		503.60100		505.10700	505.10700			15,108,030.00	3	103.00
ALBI	On 04/02/2016	Index Future			512.32300		512.32300		513.86700	513.86700			0.00	0	0.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.62550		9.62550		9.54270	9.54270		12.23	4,812,750.00	500	14,367.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.40	Put	0.27750		0.00028		0.49350	0.00049	0.278	15.02	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.65	Put	1.23180		0.00123		2.07990	0.00208	1.232	14.17	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.00	Put	8.41620		0.00842		13.06980	0.01307	8.416	12.98	0.00	0	5,451.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.15	Call	493.35760		0.49336		421.35470	0.42135	493.358	12.47	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.50	Call	220.46500		0.22047		171.82810	0.17183	220.465	12.30	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.65	Call	137.75040		0.13775		106.73670	0.10674	137.750	12.23	0.00	0	201.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.73080		9.73080		9.64810	9.64810		13.56	0.00	0	1,365.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.83630		9.83630		9.75230	9.75230		14.19	0.00	0	40.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.95590		9.95590		9.87080	9.87080		13.86	0.00	0	0.00
CAD/ R	On 12/06/2015	Foreign Exchange Future			10.04300		10.04300		10.02260	10.02260		13.08	0.00	0	3,936.00
CAD/ R	On 14/09/2015	Foreign Exchange Future			10.19030		10.19030		10.17010	10.17010		13.04	0.00	0	0.00
CHF / R	On 12/06/2015	Foreign Exchange Future			13.17660		13.17660		13.01920	13.01920		14.08	0.00	0	7,458.00
CHF / R	On 14/09/2015	Foreign Exchange Future			13.44080		13.44080		13.28100	13.28100		15.15	0.00	0	1,563.00
CNH / R	On 12/06/2015	Foreign Exchange Future			1.93370		1.93370		1.93370	1.93370		15.08	0.00	0	0.00
CNH / R	On 14/09/2015	Foreign Exchange Future			1.95100		1.95100		1.95130	1.95130		15.23	0.00	0	0.00
DKK / R	On 12/06/2015	Foreign Exchange Future			1.83230		1.83230		1.80730	1.80730		13.58	0.00	0	138.00
DKK / R	On 14/09/2015	Foreign Exchange Future			1.86680		1.86680		1.84160	1.84160		13.06	0.00	0	0.00
E170	On 01/08/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
EL28	On 07/05/2015	Bond Future			125.81205		125.81205		125.49984	125.49984			0.00	0	0.00
EL28	On 06/08/2015	Bond Future			127.80074		127.80074		127.48509	127.48509			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta Value	Contracts Traded	Open Interest
EL28	On 05/11/2015	Bond Future	128.36043		128.36043		128.04241	128.04241			0.00	0	0.00
ES18	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 07/05/2015	Bond Future	9.67604		82.64817		9.63408	82.95503			0.00	0	180.00
ES33	On 06/08/2015	Bond Future	9.76971		83.94761		9.72623	84.26043			0.00	0	6,396.00
ES33	On 05/11/2015	Bond Future	9.85487		81.53196		9.80975	81.85180			0.00	0	0.00
ES33	On 04/02/2016	Bond Future	9.93641		82.94555		9.88949	83.27336			0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 07/05/2015	GOVI	484.37400		484.37400		485.76000	485.76000			14,531,220.00	3	73.00
GOVI	On 06/08/2015	GOVI	491.90700		491.90700		493.31800	493.31800			14,757,210.00	3	459.00
GOVI	On 05/11/2015	GOVI	500.02800		500.02800		501.47000	501.47000			0.00	0	27.00
GOVI	On 04/02/2016	GOVI	508.68800		508.68800		510.16700	510.16700			0.00	0	0.00
I2025	On 07/05/2015	Bond Future	121.58203		121.58203		121.66168	121.66168			0.00	0	16.00
I2025	On 06/08/2015	Bond Future	122.32997		122.32997		122.41226	122.41226			0.00	0	16.00
I2025	On 05/11/2015	Bond Future	124.33885		124.33885		124.42525	124.42525			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 07/05/2015	Bond Future	131.22685		131.22685		131.19562	131.19562			0.00	0	2,217.00
I2038	On 06/08/2015	Bond Future	131.98045		131.98045		131.95041	131.95041			0.00	0	2,814.00
I2038	On 05/11/2015	Bond Future	134.14787		134.14787		134.12036	134.12036			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2046	On 07/05/2015	Bond Future	132.35895		132.35895		132.03001	132.03001			0.00	0	5,889.00
I2046	On 06/08/2015	Bond Future	134.45119		134.45119		134.11861	134.11861			0.00	0	6,022.00
I2046	On 05/11/2015	Bond Future	135.26087		135.26087		134.92590	134.92590			0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 07/05/2015	Bond Future	143.93287		143.93287		143.54170	143.54170			0.00	0	2,147.00
I2050	On 06/08/2015	Bond Future	144.73888		144.73888		144.34304	144.34304			0.00	0	3,395.00
I2050	On 05/11/2015	Bond Future	147.11563		147.11563		146.71649	146.71649			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta Value	Contracts Traded	Open Interest
IGOV	On 07/05/2015		Index Future	231.11500	231.11500		230.96900	230.96900			0.00	0	555.00
IGOV	On 06/08/2015		Index Future	234.72800	234.72800		234.58200	234.58200			0.00	0	1,080.00
IGOV	On 05/11/2015		Index Future	238.62200	238.62200		238.47700	238.47700			0.00	0	17.00
IGOV	On 04/02/2016		Index Future	242.77400	242.77400		242.63200	242.63200			0.00	0	0.00
ILBI	On 07/05/2015		Index Future	626.31100	626.31100		625.83500	625.83500			0.00	0	0.00
ILBI	On 06/08/2015		Index Future	636.39500	636.39500		635.91400	635.91400			0.00	0	159.00
ILBI	On 05/11/2015		Index Future	646.94300	646.94300		646.45500	646.45500			0.00	0	0.00
JIBAR FUTURE	On 20/05/2015		Jibar Tradeable Future	6.15000	93.85000		6.14000	93.86000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	6.24000	93.76000		6.23000	93.77000			117,225,000.00	5,000	7,500.00
JIBAR FUTURE	On 15/07/2015		Jibar Tradeable Future	6.27000	93.73000		6.26000	93.74000			0.00	0	0.00
JIBAR FUTURE	On 19/08/2015		Jibar Tradeable Future	6.40000	93.60000		6.39000	93.61000			0.00	0	0.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	6.43000	93.57000		6.42000	93.58000			0.00	0	0.00
JIBAR FUTURE	On 21/10/2015		Jibar Tradeable Future	6.56000	93.44000		6.55000	93.45000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future	6.73000	93.27000		6.72000	93.28000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	6.97000	93.03000		6.96000	93.04000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016		Jibar Tradeable Future	7.17000	92.83000		7.16000	92.84000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016		Jibar Tradeable Future	7.36000	92.64000		7.35000	92.65000			0.00	0	0.00
JIBAR FUTURE	On 21/12/2016		Jibar Tradeable Future	7.50000	92.50000		7.49000	92.51000			0.00	0	0.00
JIBAR FUTURE	On 15/03/2017		Jibar Tradeable Future	7.62000	92.38000		7.61000	92.39000			0.00	0	0.00
KES / R	On 12/06/2015		Foreign Exchange Future	0.12560	0.12560		0.12570	0.12570			0.00	0	10.00
KES / R	On 14/09/2015		Foreign Exchange Future	0.12510	0.12510		0.12520	0.12520			0.00	0	0.00
KES / R	On 11/12/2015		Foreign Exchange Future	0.12470	0.12470		0.12590	0.12590			0.00	0	1,870.00
NGN / R	On 12/06/2015		Foreign Exchange Future	0.05980	0.05980		0.06010	0.06010			0.00	0	50,100.00
NGN / R	On 14/09/2015		Foreign Exchange Future	0.05710	0.05710		0.05730	0.05730			0.00	0	0.00
NGN / R	On 11/12/2015		Foreign Exchange Future	0.05570	0.05570		0.05570	0.05570			0.00	0	112,380.00
NZ\$ / R	On 12/06/2015		Foreign Exchange Future	9.02680	9.02680		9.06250	9.06250		10.85	0.00	0	0.00
NZ\$ / R	On 14/09/2015		Foreign Exchange Future	9.09220	9.09220		9.12630	9.12630		11.93	0.00	0	500.00
NZ\$ / R	On 11/12/2015		Foreign Exchange Future	9.16140	9.16140		9.19360	9.19360		12.95	0.00	0	0.00
QUANTO € / \$	On 12/06/2015		Foreign Exchange Future	1.13630	1.13630		1.11990	1.11990			0.00	0	70.00
QUANTO € / \$	On 14/09/2015		Foreign Exchange Future	1.13780	1.13780		1.12140	1.12140			27,762,320.00	24,400	24,550.00
QUANTO € / \$	On 11/12/2015		Foreign Exchange Future	1.13970	1.13970		1.12330	1.12330			0.00	0	0.00
R186	On 07/05/2015		Bond Future	8.13078	121.66592		8.08305	122.06300		9.28	966,757,400.32	7,946	22,189.00
R186	On 07/05/2015	8.00	Put	1,099.63000	1.09963		779.59000	0.77959	1,099.630	9.19	0.00	0	4,229.00
R186	On 07/05/2015	8.05	Put	710.02000	0.71002		475.57000	0.47557	710.020	9.21	0.00	0	4,229.00
R186	On 07/05/2015	8.10	Put	384.43000	0.38443		253.68000	0.25368	384.430	9.23	0.00	0	4,229.00
R186	On 06/08/2015		Bond Future	8.19728	118.28213		8.14755	118.68707		9.43	2,163,025,311.31	18,287	40,003.00
R186	On 06/08/2015	7.75	Call	844.70000	0.84470		884.35000	0.88435	844.700	9.25	0.00	0	1,000.00
R186	On 06/08/2015	8.45	Put	1,365.92000	1.36592		1,161.21000	1.16121	1,365.920	9.52	176,125,943.26	4,229	4,229.00
R186	On 06/08/2015	8.50	Put	1,230.44000	1.23044		1,038.39000	1.03839	1,230.440	9.54	203,996,425.43	5,287	5,229.00
R186	On 06/08/2015	8.55	Put	1,106.01000	1.10601		926.41000	0.92641	1,106.010	9.56	150,749,306.49	4,229	4,229.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta Value	Contracts Traded	Open Interest
R186	On 06/08/2015	Bond Future	8.90	Put	489.47000		0.48947		386.98000	0.38698	489.470	9.73	0.00	0	5,350.00
R186	On 05/11/2015	Bond Future			8.25072		120.21555		8.19879	120.62996		9.31	120,215,550.00	1,000	500.00
R186	On 05/11/2015	Bond Future	8.22	Put	3,284.76000		3.28476		2,963.59000	2.96359	3,284.760	9.30	0.00	0	1,090.00
R186	On 05/11/2015	Bond Future	8.25	Put	3,163.93000		3.16393		2,849.01000	2.84901	3,163.930	9.31	0.00	0	8,690.00
R186	On 05/11/2015	Bond Future	8.35	Put	2,789.04000		2.78904		2,492.18000	2.49218	2,789.040	9.36	0.00	0	9,370.00
R186	On 05/11/2015	Bond Future	8.45	Put	2,448.51000		2.44851		2,170.34000	2.17034	2,448.510	9.41	0.00	0	6,248.00
R186	On 05/11/2015	Bond Future	9.00	Put	1,108.84000		1.10884		936.67000	0.93667	1,108.840	9.65	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			8.29525		117.00005		8.24092	117.42513		9.41	0.00	0	5,512.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 07/05/2015	Bond Future			292.75738		292.75738		292.69116	292.69116			0.00	0	183.00
R197	On 06/08/2015	Bond Future			291.32759		291.32759		291.26381	291.26381			0.00	0	1,046.00
R197	On 05/11/2015	Bond Future			296.11146		296.11146		296.05326	296.05326			0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 07/05/2015	Bond Future			244.23315		244.23315		244.17623	244.17623			0.00	0	2,650.00
R202	On 06/08/2015	Bond Future			244.87627		244.87627		244.82165	244.82165			59,504,933.61	243	54,217.00
R202	On 05/11/2015	Bond Future			248.89712		248.89712		248.84708	248.84708			0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 07/05/2015	Bond Future			7.92080		100.53935		7.87813	100.78314		7.38	114,413,780.30	1,138	8,437.00
R2023	On 06/08/2015	Bond Future			7.99115		102.12001		7.94629	102.36904		7.18	107,226,010.50	1,050	10,246.00
R2023	On 06/08/2015	Bond Future	9.07	Put	103.19000		0.10319		70.52000	0.07052	103.190	7.56	0.00	0	911.00
R2023	On 05/11/2015	Bond Future			8.05082		99.86472		8.00349	100.12017		7.38	0.00	0	0.00
R2023	On 04/02/2016	Bond Future			8.10239		101.59570		8.05224	101.85853		7.08	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 07/05/2015	Bond Future			7.13119		103.65954		7.09961	103.72768		2.55	561,316,409.10	5,415	4,793.00
R203	On 07/05/2015	Bond Future	7.84	Put	0.00000		0.00000		0.00000	0.00000	0.000	2.65	0.00	0	5,000.00
R203	On 06/08/2015	Bond Future			7.23550		105.28927		7.19903	105.35988		2.37	887,167,389.02	8,426	15,754.00
R203	On 06/08/2015	Bond Future	7.84	Put	130.50000		0.13050		108.33000	0.10833	130.500	2.46	0.00	0	5,000.00
R203	On 05/11/2015	Bond Future			7.31361		102.84359		7.27043	102.91780		2.07	0.00	0	0.00
R203	On 04/02/2016	Bond Future			7.36751		104.62648		7.31502	104.70499		1.76	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 07/05/2015	Bond Future			8.55080		97.64780		8.50313	98.03115			0.00	0	2,353.00
R2030	On 06/08/2015	Bond Future			8.62124		95.17482		8.57184	95.56545			0.00	0	8,570.00
R2030	On 05/11/2015	Bond Future			8.67624		96.73111		8.62500	97.13052			0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2032	On 07/05/2015	Bond Future			8.65075		97.40741		8.60293	97.81837			0.00	0	123.00
R2032	On 06/08/2015	Bond Future			8.71734		98.93887		8.66788	99.35760			0.00	0	1,581.00
R2032	On 05/11/2015	Bond Future			8.77380		96.40043		8.72257	96.82828			0.00	0	0.00
R2032	On 04/02/2016	Bond Future			8.82339		98.07186		8.77025	98.51004			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta Value	Contracts Traded	Open Interest
R2032	On 31/03/2032		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2037	On 07/05/2015		Bond Future	8.75075	99.92953		8.70794	100.33619			63,954,899.20	640	898.00
R2037	On 06/08/2015		Bond Future	8.81683	97.24193		8.77259	97.65631			62,234,835.20	640	33,805.00
R2037	On 05/11/2015		Bond Future	8.86902	98.83208		8.82329	99.25558			0.00	0	0.00
R2037	On 04/02/2016		Bond Future	8.91609	96.28795		8.86874	96.72165			0.00	0	0.00
R2037	On 31/01/2037		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R204	On 07/05/2015		Bond Future	7.38111	105.03876		7.34935	105.13910		3.61	27,100,000.08	258	7,586.00
R204	On 06/08/2015		Bond Future	7.47537	102.65464		7.44037	102.75800		3.60	190,732,321.12	1,858	12,580.00
R204	On 06/08/2015	8.41	Put	69.65000	0.06965		51.11000	0.05111	69.650	3.79	0.00	0	699.00
R204	On 05/11/2015		Bond Future	7.54491	104.33252		7.50584	104.44007		3.42	0.00	0	0.00
R204	On 04/02/2016		Bond Future	7.59492	102.10326		7.55085	102.21566		3.26	0.00	0	0.00
R204	On 21/12/2018		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2044	On 07/05/2015		Bond Future	8.80571	101.83862		8.76280	102.28451			0.00	0	8,972.00
R2044	On 06/08/2015		Bond Future	8.86856	99.05576		8.82426	99.51009			0.00	0	10,732.00
R2044	On 05/11/2015		Bond Future	8.91828	100.67558		8.87255	101.13975			0.00	0	0.00
R2044	On 04/02/2016		Bond Future	8.96318	98.03811		8.91591	98.51321			0.00	0	0.00
R2044	On 31/01/2044		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2048	On 07/05/2015		Bond Future	8.78565	101.33166		8.74254	101.79354			5,775,904.62	57	10,228.00
R2048	On 06/08/2015		Bond Future	8.84307	102.92490		8.79862	103.39538			1,029,249.00	10	35,236.00
R2048	On 05/11/2015		Bond Future	8.89356	100.17640		8.84768	100.65695			0.00	0	0.00
R2048	On 04/02/2016		Bond Future	8.93974	101.91292		8.89231	102.40481			0.00	0	0.00
R2048	On 28/02/2048		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 07/05/2015		Bond Future	7.59606	100.98665		7.55914	101.12875		4.76	7,674,985.40	76	5,070.00
R207	On 07/05/2015	7.73	Call	515.33000	0.51533		659.13000	0.65913	515.330	4.76	0.00	0	66.00
R207	On 06/08/2015		Bond Future	7.68641	98.93204		7.64659	99.07774		4.76	0.00	0	34,046.00
R207	On 06/08/2015	7.46	Call	577.50000	0.57750		597.15000	0.59715	577.500	4.70	0.00	0	70.00
R207	On 05/11/2015		Bond Future	7.75089	100.54938		7.70764	100.69990		4.56	0.00	0	0.00
R207	On 05/11/2015	7.43	Call	799.78000	0.79978		804.62000	0.80462	799.780	4.50	0.00	0	53.00
R207	On 05/11/2015	7.50	Call	895.27000	0.89527		904.36000	0.90436	895.270	4.51	0.00	0	19.00
R207	On 04/02/2016		Bond Future	7.80243	98.64994		7.75511	98.80596		4.44	0.00	0	0.00
R207	On 04/02/2016	7.27	Call	772.25000	0.77225		764.00000	0.76400	772.250	4.34	0.00	0	43.00
R207	On 04/02/2016	7.50	Call	1,056.08000	1.05608		1,055.89000	1.05589	1,056.080	4.39	0.00	0	19.00
R207	On 15/01/2020		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 07/05/2015		Bond Future	7.71588	96.26267		7.66840	96.47814		5.99	7,701,013.60	80	45,739.00
R208	On 06/08/2015		Bond Future	7.79272	97.77615		7.74233	97.99631		5.83	4,399,926.75	45	40,742.00
R208	On 06/08/2015	8.85	Put	82.72000	0.08272		54.82000	0.05482	82.720	6.15	0.00	0	198.00
R208	On 05/11/2015		Bond Future	7.85296	95.97413		7.79922	96.20017		5.82	0.00	0	0.00
R208	On 05/11/2015	8.48	Put	642.90000	0.64290		521.96000	0.52196	642.900	6.05	0.00	0	2,200.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Value	Contracts Traded	Open Interest
R208	On 04/02/2016	Bond Future			7.90046		97.63789		7.84289	97.87067		5.51	0.00		0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00		0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00		0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00		0	0.00
R209	On 07/05/2015	Bond Future			8.69566		77.33414		8.65260	77.67205		14.67	309,336.56		4	7,934.00
R209	On 07/05/2015	Bond Future	8.30	Put	3,192.05000		3.19205		2,854.19000	2.85419	3,192.050	14.45	0.00		0	700.00
R209	On 06/08/2015	Bond Future			8.75447		78.54996		8.71008	78.89426		14.41	0.00		0	25,841.00
R209	On 06/08/2015	Bond Future	9.90	Put	187.96000		0.18796		139.28000	0.13928	187.960	15.08	0.00		0	2,914.00
R209	On 05/11/2015	Bond Future			8.80418		76.68563		8.75836	77.03741		14.99	0.00		0	0.00
R209	On 04/02/2016	Bond Future			8.84769		78.01525		8.80035	78.37535		14.64	0.00		0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00		0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00		0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00		0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00		0	0.00
R210	On 07/05/2015	Bond Future			179.68513		179.68513		179.24659	179.24659			0.00		0	246.00
R210	On 06/08/2015	Bond Future			182.52516		182.52516		182.08210	182.08210			60,415,827.96		331	1,184.00
R210	On 05/11/2015	Bond Future			183.40301		183.40301		182.95669	182.95669			0.00		0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00		0	0.00
R211	On 07/05/2015	Bond Future			132.28345		132.28345		132.28387	132.28387			0.00		0	1,120.00
R211	On 06/08/2015	Bond Future			132.74486		132.74486		132.74689	132.74689			0.00		0	1,120.00
R211	On 05/11/2015	Bond Future			134.92489		134.92489		134.92994	134.92994			0.00		0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00		0	0.00
R212	On 07/05/2015	Bond Future			139.56882		139.56882		139.45224	139.45224			0.00		0	0.00
R212	On 06/08/2015	Bond Future			139.98638		139.98638		139.86957	139.86957			0.00		0	1,113.00
R212	On 05/11/2015	Bond Future			142.28535		142.28535		142.16985	142.16985			0.00		0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00		0	0.00
R213	On 07/05/2015	Bond Future			8.59072		87.75580		8.54781	88.08792		12.59	0.00		0	13,429.00
R213	On 06/08/2015	Bond Future			8.65424		89.13555		8.60987	89.47402		12.33	0.00		0	18,967.00
R213	On 05/11/2015	Bond Future			8.70999		87.04775		8.66401	87.39392		12.80	0.00		0	0.00
R213	On 04/02/2016	Bond Future			8.76069		88.55666		8.71296	88.91135		12.47	0.00		0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00		0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00		0	0.00
R214	On 07/05/2015	Bond Future			8.73063		78.54056		8.68748	78.89944		15.45	24,818,816.96		316	740.00
R214	On 06/08/2015	Bond Future			8.78665		79.77537		8.74219	80.14100		15.17	24,730,364.70		310	20,865.00
R214	On 05/11/2015	Bond Future			8.83576		77.78787		8.78991	78.16130		15.76	0.00		0	0.00
R214	On 04/02/2016	Bond Future			8.88048		79.13628		8.83312	79.51847		15.41	0.00		0	4,320.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta Value	Contracts Traded	Open Interest
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 12/06/2015	Foreign Exchange Future	21,455.84000		21,455.84000		21,337.56000	21,337.56000			0.00	0	0.00
TRY / R	On 12/06/2015	Foreign Exchange Future	4.41520		4.41520		4.39110	4.39110		11.85	0.00	0	0.00
TRY / R	On 14/09/2015	Foreign Exchange Future	4.36890		4.36890		4.34600	4.34600		12.74	0.00	0	0.00
ZMW / R	On 12/06/2015	Foreign Exchange Future	1.61780		1.61780		1.60240	1.60240			0.00	0	16.00
ZMW / R	On 14/09/2015	Foreign Exchange Future	1.57300		1.57300		1.55730	1.55730			0.00	0	0.00

Total for Derivatives : **7,143,811,890.99** **191,263** **4171275.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000		100.77021		0.00000	100.71586			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	6.60000		100.00000		6.60500	99.94574			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.98014		0.00000	100.91854			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.85000		102.58938		8.81500	102.63075			0.00	0	200,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000		100.54551		0.00000	100.48304			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	9.18500		102.03209		9.13500	102.18430			0.00	0	0.00
AB01/R186	On 24/11/2020	Spot Bond	10.00000		107.89700		10.00000	107.81300			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000		99.72410		0.00000	101.57439			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000		98.45119		0.00000	100.32101			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	9.43500		96.42186		9.40000	100.58313			0.00	0	310,000,000.00
AB014U	On 19/11/2024	Spot Bond	100.00000		9.22394		100.00000	11.43895			0.00	0	0.00
AB015U	On 13/11/2024	Spot Bond	10.84000		99.73876		10.84000	105.05169			0.00	0	0.00
AB016U	On 05/02/2025	Spot Bond	100.00000		10.65528		100.00000	10.59211			0.00	0	0.00
AB08	On 03/05/2017	Spot Bond	0.00000		100.60963		0.00000	100.54384			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.73000		102.98026		8.69500	102.97230			0.00	0	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000		109.00700		10.00000	108.92100			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta Value	Contracts Traded	Open Interest
ABCP13		On 07/12/2023	Spot Bond	2.05000	279.69620	2.05000	279.47854			0.00	0	0.00
ABFN06		On 17/03/2016	Spot Bond	0.00000	101.48713	0.00000	101.43031			0.00	0	0.00
ABFN07		On 17/03/2018	Spot Bond	0.00000	101.37493	0.00000	101.31365			0.00	0	0.00
ABFN08		On 17/03/2020	Spot Bond	0.00000	101.19258	0.00000	101.12816			0.00	0	0.00
ABFN09		On 17/03/2026	Spot Bond	0.00000	101.22235	0.00000	101.15629			0.00	0	0.00
ABFN10		On 28/10/2019	Spot Bond	0.00000	98.71017	0.00000	98.64801			0.00	0	0.00
ABFN11		On 09/04/2017	Spot Bond	0.00000	100.22234	0.00000	100.16314			0.00	0	0.00
ABFN12		On 09/04/2019	Spot Bond	0.00000	100.13777	0.00000	100.07757			0.00	0	0.00
ABN05		On 18/04/2021	Spot Bond	1.79000	174.59766	1.79000	174.46564			0.00	0	0.00
ABN07		On 13/06/2015	Spot Bond	2.76000	164.76807	2.76000	164.63027			0.00	0	0.00
ABN09		On 27/06/2023	Spot Bond	2.17000	175.40205	2.17000	175.26385			0.00	0	0.00
ABN14		On 10/10/2033	Spot Bond	1.82000	184.98142	1.82000	184.84109			0.00	0	0.00
ABN33		On 29/01/2018	Spot Bond	8.12625	80.85162	8.09125	80.87113			0.00	0	0.00
ABN34		On 29/01/2018	Spot Bond	8.12625	80.85162	8.09125	80.87113			0.00	0	0.00
ABN38		On 17/08/2015	Spot Bond	0.00000	99.11000	0.00000	99.09000			0.00	0	0.00
ABN39		On 21/09/2016	Spot Bond	0.00000	101.07034	0.00000	101.00543			0.00	0	0.00
ABN40		On 29/09/2015	Spot Bond	0.00000	98.27000	0.00000	98.25000			0.00	0	0.00
ABN42		On 16/11/2015	Spot Bond	0.00000	97.34000	0.00000	97.32000			0.00	0	0.00
ABN44		On 14/12/2015	Spot Bond	0.00000	96.84000	0.00000	96.82000			0.00	0	0.00
ABN45		On 23/02/2016	Spot Bond	0.00000	95.43000	0.00000	95.41000			0.00	0	0.00
ABN46		On 23/03/2016	Spot Bond	0.00000	95.73000	0.00000	95.71000			0.00	0	0.00
ABN47		On 05/04/2017	Spot Bond	0.00000	100.67196	0.00000	100.61212			0.00	0	0.00
ABN48		On 13/04/2017	Spot Bond	0.00000	100.57097	0.00000	100.51031			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta Value	Contracts Traded	Open Interest
ABN49	On 12/04/2016	Spot Bond	0.00000	94.35000	0.00000	94.33000				0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	93.64000	0.00000	93.63000				0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	93.37000	0.00000	93.35000				0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	93.10000	0.00000	93.09000				0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.89116	0.00000	100.83111				0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	6.89000	104.25075	6.89500	104.19132				0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.54741	0.00000	100.48217				0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	91.37000	0.00000	91.36000				0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	91.18000	0.00000	91.16000				0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.35000	111.85409	2.34000	111.86176				0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.17000	165.60782	2.19000	165.11573				0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.08000	224.28383	2.08000	224.10876				0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000	95.40000	0.00000	95.40000				0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000	89.87000	0.00000	89.87000				0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.53000	91.84889	9.48500	92.00841				0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000	101.91000	0.00000	101.91000				0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	72.85000	0.00000	72.83000				0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	101.93294	0.00000	101.90906				0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	97.46000	0.00000	97.43000				0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000	106.42000	0.00000	106.42000				0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.63000	110.04916	9.63000	109.96389				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta Value	Contracts Traded	Open Interest
ABN77	On 07/06/2017	Spot Bond	0.00000	101.04000	0.00000	101.04000				0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.53500	110.73534	9.48500	111.01416				0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.89000	91.09565	8.84000	91.24312				0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000	101.53000	0.00000	104.71000				0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000	112.59000	0.00000	116.12000				0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond	9.63000	110.04916	9.58000	110.32442				0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000	91.55000	0.00000	91.54000				0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000	101.33797	0.00000	101.27285				0.00	600,000,000	200,000,000.00
ABN92	On 31/01/2019	Spot Bond	0.00000	100.24028	0.00000	100.17464				0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.28000	105.44555	8.24500	105.46564				25,668,000,000.00	3,100,000	1,411,600,000.00
ABS11	On 09/04/2021	Spot Bond	8.89500	103.22906	8.84500	103.38562				0.00	0	500,000,000.00
ABS6	On 01/06/2020	Spot Bond	8.98500	100.48232	8.94500	100.56661				42,229,500,000.00	4,700,000	3,611,100,000.00
ABS7	On 11/09/2026	Spot Bond	9.73000	95.13369	9.68000	95.38508				0.00	0	1,660,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.51000	102.88770	7.49000	102.84246				0.00	0	200,000,000.00
ABSI2	On 07/12/2023	Spot Bond	1.86000	283.42642	1.86000	283.21025				0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.20000	131.06710	1.19000	130.99622				0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	1.84000	135.34266	1.85000	135.15693				0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.00627	100.00000	0.00622				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta Value	Contracts Traded	Open Interest
ACL01U	On 30/06/2015	Spot Bond	100.00000		90.28253	100.00000	89.63457				0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.05000		102.79764	11.05500	102.70605				0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		99.76342	0.00000	102.13911				0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		9.74462	100.00000	9.67398				0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		99.75740	0.00000	102.19167				0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		99.67239	0.00000	102.93749				0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		58.08248	100.00000	57.66139				0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		99.76943	0.00000	102.08655				0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		69.76969	11.00000	69.70987				0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		37.17279	100.00000	36.90329				0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000		101.24346	0.00000	101.17217				0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000		101.36043	0.00000	101.28230				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000		101.19128	0.00000	101.12304				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000		101.22654	0.00000	101.15624				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000		101.24205	0.00000	101.17084				0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000		102.37200	0.00000	102.29968				0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000		102.37200	0.00000	102.29968				0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000		102.38532	0.00000	102.31258				0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000		102.38532	0.00000	102.31258				0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000		102.35868	0.00000	102.28677				0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000		95.83891	0.00000	95.78293				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta Value	Contracts Traded	Open Interest
ACL089/JIBAR		On 25/11/2020	Spot Bond		10.00000	109.00700	10.00000	108.92100			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond		0.00000	101.01728	0.00000	100.95147			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond		0.00000	101.20542	0.00000	101.13635			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond		0.00000	101.24043	0.00000	101.16930			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond		0.00000	101.25447	0.00000	101.18252			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond		0.00000	101.22629	0.00000	101.15599			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond		0.00000	101.16309	0.00000	101.09650			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond		9.38500	103.68559	9.34500	103.75788			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond		0.00000	100.30064	0.00000	100.23200			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond		0.00000	100.91428	0.00000	100.84703			0.00	0	0.00
ACL122		On 20/06/2016	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond		0.00000	90.01059	0.00000	89.95041			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond		0.00000	182.35811	0.00000	182.74519			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond		0.00000	182.38421	0.00000	182.77078			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond		0.00000	101.19120	0.00000	101.12295			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond		0.00000	102.12635	0.00000	102.06163			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond		0.00000	101.55814	0.00000	101.49098			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond		0.00000	102.12522	0.00000	102.06058			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond		0.00000	102.34971	0.00000	102.27812			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond		0.00000	102.74904	0.00000	102.67934			0.00	0	0.00
ACL142/JIBAR		On 25/11/2020	Spot Bond		10.00000	109.00700	10.00000	108.92100			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond		0.00000	101.46390	0.00000	101.39387			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond		0.00000	102.20193	0.00000	102.14136			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta Value	Contracts Traded	Open Interest
ACL145	On 20/12/2021	Spot Bond	0.00000	101.19545	0.00000	101.12696				0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	102.09706	0.00000	102.03383				0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	101.17027	0.00000	101.10326				0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	101.12086	0.00000	101.05673				0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	101.41977	10.23000	101.33731				0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	101.09533	0.00000	101.03268				0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	117.60424	0.00000	117.40337				0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	9.51000	104.77135	9.47500	104.80903				0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	101.16596	0.00000	101.09920				0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000	117.41508	1.75000	117.32659				0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	101.08119	0.00000	101.01937				0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	101.13653	0.00000	101.07013				0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	101.17148	0.00000	101.10302				0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	101.10155	0.00000	101.03722				0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	101.21978	0.00000	101.15902				0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	100.92278	0.00000	100.85134				0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000	102.56423	0.00000	102.50338				0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	101.08896	0.00000	101.02536				0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	102.04799	0.00000	101.98346				0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	101.16449	0.00000	101.09645				0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	101.14120	0.00000	101.07588				0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	101.20099	0.00000	101.13217				0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	101.21931	0.00000	101.14942				0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	101.26791	0.00000	101.21104				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta Value	Contracts Traded	Open Interest
ACL192		On 20/12/2015	Spot Bond	0.00000	101.48000		0.00000	101.42261			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	101.22363		0.00000	101.15349			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	101.22363		0.00000	101.15349			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	101.28321		0.00000	101.20815			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	101.14352		0.00000	101.07672			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	101.29291		0.00000	101.21873			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	102.90324		0.00000	102.83527			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	101.28321		0.00000	101.20815			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	97.97120		0.00000	97.91307			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	101.24761		0.00000	101.17607			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	101.22737		0.00000	101.15561			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	133.23014		0.00000	133.53857			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	135.13025		0.00000	135.44298			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	101.07356		0.00000	101.01087			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	101.06375		0.00000	101.00164			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	99.83582		0.00000	101.50802			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	101.09035		0.00000	101.02668			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.17121		0.00000	100.10492			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	101.13653		0.00000	101.07013			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	101.07496		0.00000	101.01218			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	101.07356		0.00000	101.01087			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	101.17853		0.00000	101.11103			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	101.46664		0.00000	101.39623			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta Value	Contracts Traded	Open Interest
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.25325	0.00000	100.18443				0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000	100.24613	0.00000	100.17934				0.00	0	0.00
ADCB04	On 27/11/2017	Spot Bond	0.00000	101.74947	0.00000	101.67858				0.00	0	0.00
ADCP10	On 29/05/2015	Spot Bond	0.00000	103.31492	0.00000	103.25465				0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	25.75833	100.00000	25.56532				0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000	14.59430	100.00000	14.48848				0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000	101.56798	0.00000	101.50581				0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	101.72552	0.00000	0.00000				0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	101.83051	0.00000	0.00000				0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.44208	0.00000	100.37935				0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.48459	0.00000	100.41577				0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.54118	0.00000	100.46424				0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.42091	0.00000	100.36027				0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.06500	99.08188	8.03000	99.04866				0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.53845	0.00000	100.46088				0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.62420	0.00000	100.53426				0.00	0	0.00
AHL01U	On 15/04/2020	Spot Bond	100.00000	34.09335	100.00000	37.04519				0.00	0	0.00
AHL1AU	On 15/04/2020	Spot Bond	100.00000	8.96731	100.00000	9.63242				0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	9.03000	99.87382	8.99500	99.91290				0.00	0	2,891,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.63000	111.57139	9.58000	111.78008				0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.38000	104.58600	7.36000	104.54059				0.00	0	261,000,000.00
AIR04	On 29/05/2024	Spot Bond	9.27000	104.03488	9.22500	104.22891				0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	11.98238	100.00000	11.90300				0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.99000	104.56879	9.94500	104.83216				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta Value	Contracts Traded	Open Interest
AIRL01	On 30/04/2028	Spot Bond		2.42000	169.41879		2.44000	168.92673			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond		0.00000	101.41013		0.00000	101.34542			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond		0.00000	101.27448		0.00000	101.21743			0.00	0	0.00
ANG013	On 05/06/2015	Spot Bond		100.00000	93.58974		100.00000	92.87532			0.00	0	0.00
APF01	On 26/09/2017	Spot Bond		0.00000	100.99242		0.00000	100.92826			0.00	0	0.00
APF02	On 26/09/2019	Spot Bond		0.00000	101.06720		0.00000	100.99810			0.00	0	0.00
ASN002	On 03/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN004	On 22/03/2016	Spot Bond		0.00000	101.03555		0.00000	100.97818			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond		0.00000	101.98412		0.00000	101.89730			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond		0.00000	101.00383		0.00000	100.94524			0.00	0	0.00
ASN008	On 06/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond		0.00000	101.12085		0.00000	101.05673			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond		0.00000	101.25585		0.00000	101.17150			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond		0.00000	101.68908		0.00000	101.63823			0.00	0	0.00
ASN014	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN015	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond		0.00000	93.58000		0.00000	93.58000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond		0.00000	101.43323		0.00000	101.38250			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond		0.00000	111.82791		0.00000	112.02748			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond		2.33000	243.70367		2.33000	243.50848			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond		0.00000	111.68380		0.00000	112.10253			0.00	0	0.00
ASN024	On 15/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta Value	Contracts Traded	Open Interest
ASN025	On 07/08/2015	Spot Bond	0.00000	112.75867	0.00000	113.17524				0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000	99.76423	0.00000	99.69348				0.00	0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000	107.80665	0.00000	108.38459				0.00	0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000	110.67466	0.00000	110.90431				0.00	0	0.00
ASN034	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ASN036	On 10/11/2019	Spot Bond	0.00000	100.00000	0.00000	99.93333				0.00	600,000,000	200,000,000.00
ASN037	On 07/12/2033	Spot Bond	2.34500	216.12294	2.34500	215.94957				0.00	0	0.00
ASN041	On 21/11/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ASN046	On 20/12/2016	Spot Bond	0.00000	101.20671	0.00000	101.14754				0.00	0	0.00
ASN048	On 12/03/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ASN051	On 19/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ASN052	On 24/09/2016	Spot Bond	0.00000	100.98310	0.00000	100.92226				0.00	0	0.00
ASN054	On 13/10/2016	Spot Bond	0.00000	100.57472	0.00000	100.51366				0.00	0	0.00
ASN057	On 16/04/2018	Spot Bond	0.00000	100.53500	0.00000	100.47126				0.00	0	0.00
ASN058	On 22/04/2020	Spot Bond	0.00000	100.43755	0.00000	100.36913				0.00	0	0.00
ASN059	On 28/04/2020	Spot Bond	0.00000	100.29709	0.00000	100.22909				0.00	0	0.00
ASN060	On 02/05/2018	Spot Bond	0.00000	100.21608	0.00000	100.15715				0.00	0	0.00
ASN061	On 30/04/2020	Spot Bond	0.00000	100.24666	0.00000	100.17988				0.00	0	0.00
ASN35U	On 20/12/2016	Spot Bond	100.00000	36.07725	100.00000	35.83694				0.00	0	0.00
ASN38U	On 20/12/2017	Spot Bond	100.00000	17.98029	100.00000	17.84994				0.00	0	0.00
ASN39U	On 20/12/2017	Spot Bond	100.00000	18.08400	100.00000	17.95289				0.00	0	0.00
ASN40U	On 20/12/2017	Spot Bond	100.00000	17.61736	100.00000	17.48963				0.00	0	0.00
ASN43U	On 10/03/2017	Spot Bond	100.00000	31.05955	100.00000	30.75967				0.00	0	0.00
ASN49U	On 19/09/2016	Spot Bond	100.00000	42.85037	100.00000	42.53971				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta Value	Contracts Traded	Open Interest
ASN50U	On 16/03/2018	Spot Bond	100.00000		17.70115	100.00000	17.57282				0.00	0	0.00
ASN55U	On 29/12/2016	Spot Bond	100.00000		29.46420	100.00000	29.21867				0.00	0	0.00
ASN56U	On 29/06/2016	Spot Bond	100.00000		41.19452	100.00000	40.85125				0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		101.19878	0.00000	101.13959				0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000		100.98950	0.00000	100.93175				0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.88023	0.00000	100.81743				0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	9.08000		103.11413	9.04500	103.14095				0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		101.12409	0.00000	101.06348				0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.38863	0.00000	100.33062				0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		101.49415	0.00000	101.43053				0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		101.66009	0.00000	101.59494				0.00	147,300,000	147,300,000.00
BAW19	On 05/12/2020	Spot Bond	9.46500		104.51422	9.41500	104.64835				0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	6.88000		103.03823	6.88500	102.97952				0.00	0	0.00
BAW20U	On 15/01/2016	Spot Bond	100.00000		54.57058	100.00000	54.17061				0.00	0	0.00
BAW21	On 24/03/2022	Spot Bond	9.71500		99.12115	9.66500	99.28837				0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		103.30888	0.00000	103.24528				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.88000		103.28238	8.84500	103.28425				0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.90060		102.22173	10.88836	102.13766				0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.89380		101.41175	10.89455	101.32204				0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.91952		101.41184	10.91877	101.32228				0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		101.22328	0.00000	101.13409				0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.95110		101.40044	10.94934	101.31102				0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.86454		101.12096	11.83248	101.09598				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta Value	Contracts Traded	Open Interest
BAYA09	On 31/12/2015	Spot Bond	0.00000	101.25099		0.00000	101.15974			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	101.25099		0.00000	101.15974			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	101.25106		0.00000	101.15981			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.15060	101.15415		11.13836	101.06894			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.07051	101.48185		11.06134	101.39512			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.89380	101.41175		10.89455	101.32204			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.02896	101.59392		11.01229	101.51356			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.23912	101.26119		10.21851	101.19242			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	101.19011		0.00000	101.10337			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	101.16796		0.00000	101.08142			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	101.16796		0.00000	101.08142			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000	99.99797		0.00000	99.99797			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	8.43642	103.45726		8.24534	103.60243			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.65500	100.18383		11.62000	100.15426			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	101.13520		0.00000	101.05111			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.58000	98.35137		11.54500	98.33005			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	99.99797		0.00000	99.99797			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	101.08500		0.00000	101.00604			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000	101.03869		9.28000	100.96233			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	101.15158		0.00000	101.06627			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.38000	100.79810		11.34500	100.78249		2,276,000,000,000.00		200,000,000	100,000,000.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	101.11881		0.00000	101.03594			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	101.14612		0.00000	101.06121			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	101.14612		0.00000	101.06121			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta Value	Contracts Traded	Open Interest
BAYA36	On 31/03/2018	Spot Bond		0.00000	99.89645		0.00000	99.89645			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	101.10570		0.00000	101.02381			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	101.16764		0.00000	101.08255			0.00	0	100,000,000.00
BAYA41	On 30/09/2018	Spot Bond		0.00000	99.99797		0.00000	99.99797			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond		0.00000	101.16764		0.00000	101.08255			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond		0.00000	101.10788		0.00000	101.02583			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond		0.00000	101.12927		0.00000	101.04704			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond		0.00000	101.16774		0.00000	101.08265			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond		0.00000	100.91874		0.00000	100.85207			0.00	0	0.00
BAYA48	On 31/03/2016	Spot Bond		0.00000	100.95455		0.00000	100.88394			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		13.90060	102.54512		13.88836	102.43621			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.21948	101.90607		15.19573	101.81539			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.11188	101.69466		14.09762	101.59250			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	101.49950		0.00000	101.38810			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	101.49950		0.00000	101.38810			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	101.49950		0.00000	101.38810			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	101.55358		0.00000	101.43812			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	101.30960		0.00000	101.21247			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	32.06128		100.00000	31.87915			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	20.66674		100.00000	20.51527			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	18.80906		100.00000	18.67120			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	11.61053		100.00000	11.52543			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	11.62602		100.00000	11.54173			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta Value	Contracts Traded	Open Interest
BAYD5U	On 30/06/2035	Spot Bond	100.00000		14.03768	100.00000	13.93480				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		12.16342	100.00000	12.07427				0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000		100.39603	0.00000	100.33736				0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000		100.63343	0.00000	100.57814				0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000		100.67023	0.00000	100.61168				0.00	0	0.00
BCJ07	On 15/04/2016	Spot Bond	0.00000		100.45688	0.00000	100.39929				0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		8.76200	100.00000	8.69848				0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		8.76200	100.00000	8.69848				0.00	0	0.00
BCP92U	On 21/05/2015	Spot Bond	100.00000		97.33333	100.00000	96.56085				0.00	0	0.00
BCP93U	On 05/06/2015	Spot Bond	100.00000		93.58974	100.00000	92.87532				0.00	0	0.00
BCP94U	On 23/07/2015	Spot Bond	100.00000		83.33333	100.00000	82.76644				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	1.76000		182.68427	1.76000	182.54630				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.15000		159.37932	8.10000	160.34012				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.15000		159.73392	8.10000	160.68691				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.53500		97.28779	8.48500	97.60090				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.98000		98.67716	7.94500	98.70187				0.00	0	0.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		101.10031	0.00000	101.04291				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.42034	0.00000	100.35801				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.99613	0.00000	100.93633				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.45538	0.00000	100.38777				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.48230	0.00000	100.41064				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.55725	0.00000	100.47424				0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		34.41508	100.00000	34.16284				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta Value	Contracts Traded	Open Interest
BG32A1	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond		0.00000	100.23186		0.00000	100.16912			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.23628		0.00000	100.17233			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.23776		0.00000	100.17340			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.25543		0.00000	100.18623			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.27896		0.00000	100.20329			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	33.66389		100.00000	33.41716			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	33.66389		100.00000	33.41716			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	101.20668		0.00000	101.14273			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	101.22952		0.00000	101.16433			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.38000	102.04824		8.34500	102.03929			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	101.29802		0.00000	101.22911			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	101.41960		0.00000	101.34409			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	24.08086		100.00000	23.90627			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	24.08086		100.00000	23.90627			0.00	0	0.00
BGL01	On 19/11/2024	Spot Bond		0.00000	100.88262		0.00000	103.09766			0.00	0	0.00
BGL02	On 19/11/2024	Spot Bond		11.13500	98.72486		11.09500	104.17510			0.00	0	0.00
BGL03	On 05/02/2025	Spot Bond		0.00000	100.15458		0.00000	100.07723			0.00	0	0.00
BGL04	On 05/02/2025	Spot Bond		11.02500	99.09300		10.98500	99.14715			0.00	0	0.00
BGR01	On 04/02/2016	Spot Bond		0.00000	101.99110		0.00000	101.92822			0.00	0	0.00
BGR01U	On 17/12/2015	Spot Bond		100.00000	70.62436		100.00000	70.22315			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond		0.00000	101.45750		0.00000	101.39746			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta Value	Contracts Traded	Open Interest
BID05	On 26/06/2019	Spot Bond	0.00000	100.50880		0.00000	100.44745			0.00	0	0.00
BID06	On 30/06/2019	Spot Bond	8.69000	103.75566		8.65500	103.80321			0.00	0	2,200,000,000.00
BIDC44	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BIDC45	On 15/07/2015	Spot Bond	0.00000	98.86644		0.00000	98.81412			0.00	0	0.00
BIDC46	On 13/10/2015	Spot Bond	0.00000	100.47444		0.00000	100.41923			0.00	0	0.00
BIDC47	On 07/08/2015	Spot Bond	100.00000	80.57395		100.00000	80.04386		80,000,000,000,000.00		800,000,000	400,000,000.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	101.41176		0.00000	101.35916			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	101.63258		0.00000	101.57123			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	101.40407		0.00000	101.34846			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	101.47342		0.00000	101.41505			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	101.59950		0.00000	101.53606			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	102.12434		0.00000	102.03973			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	102.97743		0.00000	102.86256			0.00	0	0.00
BNP01	On 11/06/2015	Spot Bond	0.00000	101.09599		0.00000	101.04209			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	91.99920		100.00000	91.32107			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000	100.31568		0.00000	100.24364			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000	100.32451		0.00000	100.25045			0.00	0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000	96.90347		0.00000	96.84613			0.00	0	0.00
BTC010	On 24/11/2015	Spot Bond	0.00000	96.28052		0.00000	96.22387			0.00	0	0.00
BTC013	On 19/05/2015	Spot Bond	100.00000	97.85523		100.00000	97.07447			0.00	0	0.00
BTC023	On 16/07/2015	Spot Bond	0.00000	98.77728		0.00000	98.72170			0.00	0	0.00
BTC027	On 06/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BTC028	On 18/05/2015	Spot Bond	0.00000	99.87782		0.00000	99.82545			0.00	0	0.00
BTC029	On 21/05/2015	Spot Bond	0.00000	99.82555		0.00000	99.77322			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta Value	Contracts Traded	Open Interest
BTC030		On 26/05/2015	Spot Bond	0.00000	99.45852	0.00000	99.40611			0.00	0	0.00
BTC031		On 25/05/2015	Spot Bond	0.00000	99.75615	0.00000	99.70390			0.00	0	0.00
BTC032		On 28/05/2015	Spot Bond	0.00000	99.70344	0.00000	99.65111			0.00	0	0.00
BTC034		On 12/06/2015	Spot Bond	0.00000	99.44080	0.00000	99.38837			0.00	0	0.00
BTC035		On 07/07/2015	Spot Bond	0.00000	99.00131	0.00000	98.94875			0.00	0	0.00
BTC036		On 12/05/2015	Spot Bond	0.00000	99.95048	0.00000	99.80193			0.00	0	0.00
BTC037		On 06/07/2015	Spot Bond	0.00000	99.01940	0.00000	98.96687			0.00	0	0.00
BTC038		On 15/07/2015	Spot Bond	0.00000	98.86178	0.00000	98.80924			0.00	0	0.00
BTC039		On 21/07/2015	Spot Bond	0.00000	98.75637	0.00000	98.70383			0.00	0	0.00
BTC040		On 27/07/2015	Spot Bond	0.00000	98.65355	0.00000	98.60109			0.00	0	0.00
BTC041		On 28/07/2015	Spot Bond	0.00000	98.64514	0.00000	98.59303			0.00	0	0.00
BTC042		On 04/06/2015	Spot Bond	0.00000	99.91277	100.00000	93.11224			0.00	38,800,000,000	38,800,000,000.00
BTC043		On 04/08/2015	Spot Bond	0.00000	99.91214	100.00000	80.57395			0.00	32,400,000,000	27,100,000,000.00
BUS01U		On 30/09/2016	Spot Bond	100.00000	39.76498	100.00000	39.47353			0.00	0	0.00
BWZ18B		On 27/03/2018	Spot Bond	0.00000	100.98893	0.00000	100.92346			0.00	240,000,000	160,000,000.00
BWZ20A		On 27/03/2020	Spot Bond	0.00000	101.02542	0.00000	100.95749			0.00	0	0.00
BWZJ17		On 17/03/2017	Spot Bond	0.00000	101.14425	0.00000	101.08105			0.00	0	0.00
BWZJ18		On 19/11/2018	Spot Bond	0.00000	99.83696	0.00000	101.69746			0.00	0	0.00
BYA49U		On 30/06/2018	Spot Bond	100.00000	15.46799	100.00000	15.28739			0.00	0	0.00
CBL08		On 02/11/2016	Spot Bond	9.58000	106.42211	9.54500	106.39035			0.00	0	0.00
CBL09		On 29/01/2017	Spot Bond	0.00000	104.72448	0.00000	104.65239			0.00	0	0.00
CBL11		On 06/05/2016	Spot Bond	8.63000	101.89125	9.09500	101.38236		107,991,505,000,000.00	12,513,500,000	3,877,700,000.00	
CBL12		On 06/09/2018	Spot Bond	12.58000	98.65425	12.54500	98.64721			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta Value	Contracts Traded	Open Interest
CBL13	On 01/02/2019	Spot Bond	0.00000		97.25781		0.00000	97.16422			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	12.88000		99.27310		12.84500	99.26940			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		101.79504		0.00000	101.73318			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.03000		105.27523		8.99500	105.26212			0.00	0	1,639,500,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000		98.93587		0.00000	98.84224			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.88000		96.45451		12.84500	96.46349			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.47471		0.00000	100.41502			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		95.16523		0.00000	95.06441			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		99.83210		0.00000	99.84832			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.51500		92.44536		10.46500	92.54963			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.05500		118.50548		9.95000	119.03802		16,088,000,000,000.00	1,600,000,000	1,600,000,000.00	
CCT02	On 12/06/2024	Spot Bond	10.05500		113.91907		10.23000	112.74352		22,523,200,000,000.00	2,240,000,000	3,240,000,000.00	
CCT03	On 15/03/2025	Spot Bond	9.98000		108.99071		9.93000	109.22942		3,011,964,000,000.00	301,800,000	301,800,000.00	
CGR10	On 08/12/2016	Spot Bond	0.00000		101.97216		0.00000	101.87853			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.78000		101.62927		11.74500	101.56336			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		101.31145		0.00000	101.22422			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		101.71435		0.00000	101.63513			0.00	0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.00660		10.00000	108.92130			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000		100.94559		0.00000	100.86395			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000		101.28276		0.00000	101.20469			0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000		100.45985		0.00000	100.37928			0.00	0	0.00
CGR18U	On 04/05/2018	Spot Bond	100.00000		8.83606		100.00000	8.75265			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.83430		0.00000	100.70295			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		101.70657		0.00000	101.63325			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta Value	Contracts Traded	Open Interest
CIG03	On 30/06/2017	Spot Bond		0.00000	101.00189		0.00000	100.92908			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond		0.00000	101.04037		0.00000	100.96470			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond		0.00000	101.08481		0.00000	101.00586			0.00	0	0.00
CLA1U	On 21/11/2046	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
CLA2U	On 21/11/2046	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
CLA3U	On 21/11/2046	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
CLB1U	On 21/11/2046	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
CLC1U	On 21/12/2046	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	99.68098		0.00000	102.86190			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	99.68432		0.00000	102.83250			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	99.66667		0.00000	102.98788			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	101.19131		0.00000	101.12306			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	101.65468		0.00000	101.59597			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	103.60535		10.11000	103.52071			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond		0.00000	100.72588		0.00000	100.66244			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond		2.76000	121.53000		2.76000	121.42825			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond		0.00000	107.20244		0.00000	107.20244			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond		3.14000	121.44923		3.14000	121.34396			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond		8.25000	101.59431		8.25000	101.52737			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond		2.54000	124.95873		2.55000	124.78536			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond		2.40000	120.89793		2.40000	120.80066			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond		0.00000	101.66156		0.00000	101.56579			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond		8.45000	100.64143		8.43000	100.59986			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta Value	Contracts Traded	Open Interest
CLN219	On 20/10/2016	Spot Bond	0.00000	100.44941	0.00000	100.38467				0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.46175	0.00000	100.39618				0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.50000	100.67997	8.48000	100.63813				0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.50000	100.67997	8.48000	100.63813				0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.55000	103.82460	8.53000	103.78217				0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	101.21952	0.00000	101.14963				0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	101.34075	0.00000	101.26377				0.00	0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000	109.00700	10.00000	108.92100				0.00	0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000	109.00700	10.00000	108.92100				0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	99.94161	0.00000	99.88329				0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	101.68577	0.00000	101.62070				0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	101.93700	9.35000	101.85983				0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	101.93700	9.35000	101.85983				0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	101.78364	0.00000	101.72195				0.00	0	700,000,000.00
CLN257	On 26/03/2017	Spot Bond	0.00000	101.45398	0.00000	101.39089				0.00	0	1,500,000,000.00
CLN258	On 26/03/2017	Spot Bond	0.00000	101.87060	0.00000	101.80928				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	101.87060	0.00000	101.80928				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	101.87060	0.00000	101.80928				0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	101.37349	0.00000	101.30962				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	9.31000	102.27095	9.27500	102.30793				0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.96051	0.00000	100.89879				0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	101.38169	0.00000	101.30232				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta Value	Contracts Traded	Open Interest
CLN272		On 20/06/2017	Spot Bond	0.00000	101.43181	0.00000	101.36751			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	101.42497	0.00000	101.36109			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	101.48743	0.00000	101.42337			0.00	0	750,000,000.00
CLN275		On 22/05/2017	Spot Bond	0.00000	101.62280	0.00000	101.56168			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	101.87476	0.00000	101.80113			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	101.63870	0.00000	101.57539			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	101.86554	0.00000	101.80217			0.00	7,943,400,000	5,571,700,000.00
CLN280		On 07/06/2017	Spot Bond	0.00000	102.23438	0.00000	102.17262			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	101.06286	0.00000	101.00448			0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	100.96164	0.00000	100.90312			0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	101.08755	0.00000	101.02405			0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	100.32515	0.00000	100.26555			0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	101.95981	0.00000	101.89500			0.00	0	600,000,000.00
CLN290		On 26/06/2017	Spot Bond	0.00000	101.33896	0.00000	101.26524			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	101.14824	0.00000	101.07380			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	103.16230	0.00000	103.09625			0.00	0	0.00
CLN292/JIBAR		On 25/11/2020	Spot Bond	10.00000	109.00700	10.00000	108.92100			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.87896	0.00000	100.80485			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	101.13579	0.00000	101.06218			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.93770	0.00000	100.86326			0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	101.29988	0.00000	101.22530			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	100.90327	0.00000	100.82913			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	101.03728	0.00000	100.96364			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta Value	Contracts Traded	Open Interest
CLN299	On 30/06/2017	Spot Bond	0.00000	101.02272	0.00000	100.94882				0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	141.88676	0.00000	141.88676				0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	102.43420	0.00000	102.36418				0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	142.03440	0.00000	142.03440				0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000	141.31589	0.00000	141.31589				0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000	141.70176	0.00000	141.70176				0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000	138.55906	0.00000	138.55906				0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000	138.98551	0.00000	138.98551				0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000	99.92743	0.00000	99.85495				0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	10.81000	93.50409	10.76500	93.64081				0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	11.33000	94.92515	11.28500	95.06064				0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	100.97778	0.00000	100.90715				0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	101.29994	0.00000	101.22390				0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	99.92906	0.00000	99.85823				0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	100.37192	0.00000	100.30608				0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	100.26351	0.00000	100.19150				0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	100.25790	8.80500	100.18750				0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	101.14352	0.00000	101.07672				0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	102.31136	0.00000	102.24361				0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	135.12023	0.00000	135.12023				0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	101.21619	0.00000	101.14510				0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	101.29715	0.00000	101.22128				0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	101.24779	0.00000	101.17625				0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	101.72635	0.00000	101.62679				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta Value	Contracts Traded	Open Interest
CLN331		On 20/06/2017	Spot Bond	0.00000	83.22386	0.00000	83.05822			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	101.36056	0.00000	101.28243			0.00	0	0.00
CLN335		On 30/06/2017	Spot Bond	0.00000	100.97778	0.00000	100.90715			0.00	0	0.00
CLN336		On 20/09/2015	Spot Bond	0.00000	122.70491	0.00000	122.70491			0.00	0	0.00
CLN337		On 20/09/2018	Spot Bond	0.00000	122.78588	0.00000	122.78588			0.00	0	0.00
CLN339		On 28/07/2017	Spot Bond	0.00000	100.29069	0.00000	100.22346			0.00	0	0.00
CLN340		On 20/12/2018	Spot Bond	0.00000	101.50187	0.00000	101.41387			0.00	0	0.00
CLN341		On 30/06/2017	Spot Bond	0.00000	100.98340	0.00000	100.91236			0.00	0	0.00
CLN342		On 20/06/2017	Spot Bond	0.00000	101.71581	0.00000	101.61687			0.00	0	0.00
CLN343		On 20/12/2023	Spot Bond	0.00000	101.41665	0.00000	101.33523			0.00	0	0.00
CLN344		On 20/12/2018	Spot Bond	0.00000	101.09253	0.00000	101.03005			0.00	0	0.00
CLN345		On 20/12/2023	Spot Bond	0.00000	101.25808	0.00000	101.18452			0.00	0	0.00
CLN346		On 28/07/2017	Spot Bond	0.00000	100.28794	0.00000	100.22135			0.00	0	0.00
CLN347		On 10/02/2016	Spot Bond	0.00000	99.99989	0.00000	99.93954			0.00	0	0.00
CLN349		On 30/06/2017	Spot Bond	0.00000	100.95530	0.00000	100.88630			0.00	0	0.00
CLN350		On 28/10/2018	Spot Bond	0.00000	100.27786	0.00000	100.21432			0.00	0	0.00
CLN353		On 28/05/2019	Spot Bond	0.00000	101.50461	0.00000	101.44109			0.00	0	0.00
CLN354		On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN358		On 30/04/2018	Spot Bond	0.00000	100.24325	0.00000	100.17679			0.00	0	0.00
CLN359		On 24/07/2017	Spot Bond	0.00000	100.36966	0.00000	100.30423			0.00	0	0.00
CLN360		On 20/03/2019	Spot Bond	0.00000	101.04275	0.00000	100.98188			0.00	0	0.00
CLN362		On 20/03/2024	Spot Bond	9.99000	104.70681	9.94500	104.89052			0.00	0	0.00
CLN363		On 20/03/2024	Spot Bond	0.00000	101.15668	0.00000	101.09045			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta Value	Contracts Traded	Open Interest
CLN364	On 06/08/2023	Spot Bond	0.00000	100.13010		0.00000	100.05199			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	12.13000	106.33418		12.08500	106.48065			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	100.13532		0.00000	100.05408			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	12.16000	106.12039		12.11500	106.25198			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.02000	108.58548		10.02000	108.49753			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	100.13532		0.00000	100.05408			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	100.29969		0.00000	100.23037			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000	103.71092		0.00000	103.62824			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000	101.13901		0.00000	101.07382			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000	101.16300		0.00000	101.09640			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000	101.16314		0.00000	101.09655			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000	101.01934		0.00000	100.94569			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.51500	102.98375		9.46500	103.12931			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	101.20920		0.00000	101.12186			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000	101.26228		0.00000	101.18846			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.57000	101.35008		10.57000	101.26502			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000	101.52461		11.00000	101.43602			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000	100.40960		0.00000	100.34890			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000	101.30380		0.00000	101.22896			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000	100.40170		0.00000	100.33897			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	11.92000	102.30374		11.87500	102.45879			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000	101.40586		0.00000	101.32356			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000	101.16288		0.00000	101.09629			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000	100.32751		0.00000	100.25264			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta Value	Contracts Traded	Open Interest
CLN388	On 20/09/2019	Spot Bond	0.00000	101.24066	0.00000	101.16953				0.00	0	0.00
CLN389	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN390	On 01/10/2016	Spot Bond	0.00000	100.84741	0.00000	100.78442				0.00	0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000	101.07134	0.00000	101.01010				0.00	0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000	101.08755	0.00000	101.02405				0.00	0	0.00
CLN393	On 20/12/2019	Spot Bond	0.00000	90.81514	0.00000	90.81514				0.00	0	0.00
CLN394	On 20/09/2022	Spot Bond	0.00000	101.15051	0.00000	101.08329				0.00	0	0.00
CLN395	On 02/03/2018	Spot Bond	0.00000	101.37992	0.00000	101.31638				0.00	0	100,000,000.00
CLN396	On 20/03/2020	Spot Bond	0.00000	101.27234	0.00000	101.19933				0.00	0	0.00
CLN397	On 20/06/2020	Spot Bond	0.00000	101.25297	0.00000	101.16010				0.00	0	0.00
CLN398	On 14/11/2022	Spot Bond	0.00000	99.93169	0.00000	99.86347				0.00	0	0.00
CLN399	On 14/11/2022	Spot Bond	0.00000	99.93210	0.00000	99.86430				0.00	0	0.00
CLN400	On 20/06/2020	Spot Bond	0.00000	100.44332	0.00000	100.37658				0.00	0	0.00
CLN401	On 20/06/2020	Spot Bond	0.00000	100.27485	0.00000	100.19974				0.00	0	0.00
CLN402	On 30/06/2017	Spot Bond	0.00000	100.25793	0.00000	100.19251				0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	41.62339	7.01000	41.60021				0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	169.42822	0.00000	170.71554				0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	8.53500	146.73239	8.48500	147.02022				0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.15000	159.37932	8.10000	160.34012				0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.15000	159.73392	8.10000	160.68691				0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	96.89841	0.00000	96.84097				0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	96.87189	0.00000	96.81396				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta Value	Contracts Traded	Open Interest
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.72006	0.00000	100.65085				0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.72006	0.00000	100.65085				0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	101.23359	0.00000	101.16287				0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	101.15463	0.00000	101.08852				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	101.17020	0.00000	101.10319				0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000	100.70717	0.00000	100.63810				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	101.16449	0.00000	101.09645				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.37192	0.00000	100.30608				0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	101.06095	0.00000	100.99901				0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000	101.13491	0.00000	101.06997				0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000	101.12786	0.00000	101.06332				0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000	101.13486	0.00000	101.06991				0.00	0	0.00
CLNF15	On 20/06/2020	Spot Bond	0.00000	100.40383	0.00000	100.33630				0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	101.80343	0.00000	101.73152				0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000	100.62481	0.00000	100.55314				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.63000	104.37834	8.61000	104.32236				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.78000	104.45113	8.74500	104.47024				0.00	0	830,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.15500	116.35588	10.10500	116.55257				0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	7.34000	106.47027	7.34500	106.40414				0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.72500	106.04423	9.67500	106.18889				0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.77000	106.69411	9.72500	106.88218				0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.14000	95.42119	10.09500	95.57630				0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.88000	96.38101	10.83000	96.62907				0.00	0	1,100,000,000.00
COT03	On 05/06/2028	Spot Bond	10.88000	94.28245	10.83000	94.52090				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta Value	Contracts Traded	Open Interest
CPL003	On 28/02/2017	Spot Bond	0.00000	101.58019	0.00000	101.51614				0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.25823	0.00000	100.20028				0.00	0	0.00
CPL01U	On 12/12/2019	Spot Bond	100.00000	10.53939	100.00000	10.46298				0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000	101.55117	0.00000	101.49069				0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000	101.03676	0.00000	100.97389				0.00	0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000	101.54401	0.00000	101.47945				0.00	0	0.00
CPL025	On 28/05/2015	Spot Bond	0.00000	101.42693	0.00000	101.37408				0.00	0	0.00
CPL026	On 20/08/2015	Spot Bond	0.00000	101.57562	0.00000	101.51726				0.00	0	0.00
CPL027	On 23/10/2015	Spot Bond	0.00000	100.35359	0.00000	100.29466				0.00	0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000	10.59639	100.00000	10.51956				0.00	0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000	12.81088	100.00000	12.71800				0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.49000	101.36785	11.44000	101.52797				0.00	0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	15.09432	100.00000	14.98489				0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000	6.38967	100.00000	6.34335				0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000	15.87198	100.00000	15.75690				0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.28471	0.00000	100.22803				0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.15500	98.03507	8.12000	98.04466				0.00	0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000	99.82729	0.00000	101.47276				0.00	0	0.00
DENG56	On 25/02/2016	Spot Bond	0.00000	101.44875	0.00000	101.39243				0.00	0	0.00
DENG57	On 03/03/2016	Spot Bond	0.00000	101.33365	0.00000	101.27515				0.00	0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000	82.38044	100.00000	81.84082				0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	101.32136	0.00000	101.25918				0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000	100.72342	0.00000	100.65610				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta Value	Contracts Traded	Open Interest
DLTC09	On 05/08/2015	Spot Bond	0.00000	101.89817	0.00000	101.83885				0.00	0	0.00
DLTC10	On 03/02/2016	Spot Bond	0.00000	100.14488	0.00000	100.08297				0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	101.49909	0.00000	101.41125				0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000	100.58405	0.00000	100.48049				0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000	101.30412	0.00000	101.22784				0.00	0	0.00
DOL009	On 20/12/2019	Spot Bond	0.00000	54.40242	0.00000	54.26180				0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	101.04001	0.00000	100.94888				0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.71500	105.02350	8.66500	105.18539				0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.30000	114.00933	7.28000	113.96414				0.00	0	230,800,000.00
DV22	On 07/02/2020	Spot Bond	8.57500	105.75503	8.53500	105.83837			108,902,500,000.00		12,700,000	1,555,000,000.00
DV23	On 27/02/2023	Spot Bond	9.34000	105.58788	9.29500	105.75983			19,275,524,004,000.00		2,063,760,600	2,383,760,300.00
DV24	On 18/02/2024	Spot Bond	9.40000	103.87447	9.35500	104.06406				0.00	0	500,000,000.00
DV29	On 18/02/2029	Spot Bond	9.54000	106.50253	9.49500	106.77283				0.00	0	300,000,000.00
DVC005	On 23/06/2015	Spot Bond	0.00000	100.89253	0.00000	100.83729				0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000	100.78162	0.00000	100.72645				0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000	101.04456	0.00000	100.98794				0.00	0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000	99.82803	0.00000	101.46646				0.00	0	0.00
DVC009	On 11/06/2015	Spot Bond	0.00000	101.10391	0.00000	101.04803				0.00	0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000	101.12016	0.00000	101.06345				0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	99.95932	0.00000	101.58562				0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.60185	0.00000	100.54339				0.00	0	1,000,000,000.00
DVF18	On 30/03/2018	Spot Bond	0.00000	100.45398	0.00000	100.39357				0.00	0	0.00
E170	On 01/08/2020	Spot Bond	8.12000	126.20716	8.08000	126.31547			724,141,600,000.00		89,180,000	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	94.96777	0.00000	94.81493				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta Value	Contracts Traded	Open Interest
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EL037	On 31/01/2037	Spot Bond	2.05000		104.13642		2.05000	104.05528			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	1.20000		134.98210		1.20000	134.88646			0.00	0	7,550,000,000.00
EL28	On 02/05/2028	Spot Bond	1.87000		125.79113		1.89000	125.41637			0.00	0	30,000,000.00
EL29	On 19/11/2029	Spot Bond	1.85000		114.04178		1.87000	114.74237			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	1.83000		115.34741		1.85000	114.96450			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	1.93000		106.79969		1.93000	106.71763			0.00	0	0.00
EL36	On 31/01/2036	Spot Bond	2.03000		104.35095		2.03000	104.26983			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.56500		106.98678		9.51500	107.11135			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.46500		107.27852		9.41500	107.42633			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.93000		100.88911		9.88000	101.10422			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.17500		95.35944		10.13000	95.52686			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.31500		102.30205		10.27000	102.42924			0.00	0	3,999,999,600.00
EPF001	On 19/08/2015	Spot Bond	0.00000		99.86589		0.00000	101.63313			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000		97.74748		0.00000	97.68692			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000		101.22649		0.00000	101.16589			0.00	0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000		100.02235		0.00000	100.03887			0.00	0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000		100.01823		0.00000	100.03723			0.00	0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000		100.01298		0.00000	100.03529			0.00	0	0.00
EPFC13	On 19/05/2015	Spot Bond	0.00000		103.37468		0.00000	103.31616			0.00	0	0.00
EPFC14	On 27/05/2015	Spot Bond	0.00000		101.38178		0.00000	101.32795			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta Value	Contracts Traded	Open Interest
EPFC15	On 24/08/2015	Spot Bond	0.00000	101.50772		0.00000	101.44898			0.00	0	0.00
EPFC16	On 23/02/2016	Spot Bond	0.00000	101.54810		0.00000	101.48934			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	94.26094		100.00000	93.55222			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	10.91000	104.86148		10.91500	104.76818			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	102.08510		0.00000	102.00681			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	99.29599		0.00000	99.21953			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	99.55870		0.00000	99.48433			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.96000	97.51116		9.92500	97.51868			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	97.62571		0.00000	97.55110			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	98.83256		0.00000	98.74883			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3B4	On 17/11/2025	Spot Bond	0.00000	99.85656		0.00000	99.79483			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3C4	On 17/11/2025	Spot Bond	0.00000	99.84709		0.00000	99.78134			0.00	0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000	109.00700		10.00000	108.92100			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	99.85988		0.00000	99.79994			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	99.85414		0.00000	99.79176			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	99.86102		0.00000	99.80158			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	99.85625		0.00000	99.79476			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000	99.86995		0.00000	99.81386			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000	99.87184		0.00000	99.81655			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.70000	101.80078		6.70000	101.74586			0.00	0	212,200,000.00
ES18	On 20/04/2018	Spot Bond	7.99500	103.75535		7.96000	103.78101			95,772,904,500.00	11,979,100	6,112,000,000.00
ES23	On 25/01/2023	Spot Bond	8.64500	110.41253		8.60000	110.59724			55,348,313,156,500.00	6,402,349,700	52,598,131,200.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta Value	Contracts Traded	Open Interest
ES26	On 02/04/2026	Spot Bond	8.96500	93.16922		8.91500	93.42869			305,603,402,500.00	34,088,500	16,438,000,000.00
ES33	On 15/09/2033	Spot Bond	9.67500	82.63453		9.63000	82.90017			460,926,675,000.00	47,641,000	38,220,600,000.00
ES42	On 25/04/2042	Spot Bond	9.74500	88.57059		9.70000	88.88618			77,960,000,000,000.00	8,000,000,000	41,110,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000	99.83925		0.00000	101.67627			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000	98.01397		0.00000	101.72946			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	101.62372		0.00000	101.56115			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.50536		0.00000	100.44264			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.97993		0.00000	100.91659			0.00	0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000	99.79836		0.00000	101.59163			0.00	0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000	99.81802		0.00000	101.44519			0.00	0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000	101.36835		0.00000	101.30944			0.00	0	0.00
FIFC16	On 12/06/2015	Spot Bond	0.00000	101.11549		0.00000	101.06152			0.00	0	0.00
FIFC17	On 09/10/2015	Spot Bond	0.00000	100.60599		0.00000	100.54734			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	10.50881		100.00000	10.43262			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.22792		100.00000	10.15377			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	101.17612		0.00000	101.11382			0.00	1,612,000,000	403,000,000.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.08978		0.00000	100.01839			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	101.31306		0.00000	101.24333			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	101.40428		0.00000	101.32960			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	9.48000	100.33552		9.44500	100.36236			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	101.16563		0.00000	101.11004			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	101.16556		0.00000	101.10997			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.29278		0.00000	100.22601			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta Value	Contracts Traded	Open Interest
FRB11	On 11/12/2022	Spot Bond	0.00000		103.57669	0.00000	103.50940				0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000		101.61054	0.00000	101.54110				0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000		101.63723	0.00000	101.56664				0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	10.21500		103.42829	10.16500	103.56451				0.00	0	0.00
FRB15	On 06/03/2025	Spot Bond	0.00000		101.74091	0.00000	101.66215				0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.33000		109.55292	10.29500	109.56893				0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.92999	0.00000	100.85448				0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	1.84000		135.34266	1.85000	135.15693				0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	1.89000		282.83345	1.89000	282.61706				0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.06500		114.67196	2.05500	114.68281				0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.15000		165.97053	2.17000	165.47750				0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	1.97000		227.78171	1.97000	227.60594				0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.16000		104.15520	7.16500	104.09362				0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.65300		65.78745	7.65400	65.77047				0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.41900		41.76083	9.41800	41.75113				0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.66000		40.41390	9.66000	40.40403				0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		101.94096	0.00000	101.85483				0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		101.37465	0.00000	101.29569				0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		101.19136	0.00000	101.12312				0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		101.30701	0.00000	101.23201				0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000		98.00000	7.47000	98.00000				0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000		100.00000	7.47000	100.00000				0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		101.28321	0.00000	101.20815				0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta Value	Contracts Traded	Open Interest
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	101.22317		0.00000	101.15168			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	101.38843		0.00000	101.30715			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	101.26228		0.00000	101.18846			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.00000		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	101.34178		0.00000	101.26327			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	101.65183		0.00000	101.55493			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	101.60328		0.00000	101.50926			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta Value	Contracts Traded	Open Interest
FRC143	On 20/09/2017	Spot Bond	100.09221	23.62946	100.09221	23.45801				0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	101.14632	0.00000	101.07934				0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	110.64468	0.00000	110.64468				0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	101.52934	0.00000	101.44131				0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	102.57271	0.00000	102.57271				0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	101.27871	0.00000	101.20536				0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	0.00000	98.00000	0.00000	98.00000				0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	0.00000	101.29284	0.00000	101.21866				0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	101.18144	0.00000	101.11377				0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	101.19944	0.00000	101.12932				0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	101.56857	0.00000	101.47661				0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	101.17847	0.00000	101.10961				0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	62.66239	13.22500	62.59596				0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	101.11134	0.00000	101.04644				0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	101.11275	0.00000	101.04775				0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	101.64223	0.00000	101.54762				0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	101.16309	0.00000	101.09513				0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.29500	103.05302	3.28500	103.05120				0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	101.21340	0.00000	101.14247				0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	101.21340	0.00000	101.14247				0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	101.76704	0.00000	101.69671				0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.97778	0.00000	100.90715				0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	99.18051	0.00000	99.11090				0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	101.14352	0.00000	101.07672				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta Value	Contracts Traded	Open Interest
FRC177	On 20/09/2018	Spot Bond	0.00000	101.11694	0.00000	101.05170				0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.12879	0.00000	100.05147				0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	101.30691	0.00000	101.23046				0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	99.93563				0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.12748	0.00000	100.05095				0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.32063	0.00000	100.24646				0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	101.49909	0.00000	101.41125				0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	101.18825	0.00000	101.11880				0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	101.52097	0.00000	101.43345				0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	101.10435	0.00000	101.03986				0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	101.19944	0.00000	101.12932				0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	101.19944	0.00000	101.12932				0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	101.12297	0.00000	101.06355				0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.82116	0.00000	100.75857				0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	100.86558	0.00000	100.79955				0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	100.90225	0.00000	100.84436				0.00	0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond	10.00000	109.00700	10.00000	108.92100				0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	100.66575	0.00000	100.60579				0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	101.26646	0.00000	101.19240				0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	100.64809	0.00000	100.58787				0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	100.88407	0.00000	100.82616				0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	100.62623	0.00000	100.56617				0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000	100.62791	0.00000	100.56768				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta Value	Contracts Traded	Open Interest
FRC200		On 17/04/2017	Spot Bond	0.00000	100.53771		0.00000	100.47092			0.00	0	0.00
FRC201		On 17/04/2016	Spot Bond	0.00000	100.48917		0.00000	100.42849			0.00	0	0.00
FRC202		On 17/04/2017	Spot Bond	0.00000	100.53771		0.00000	100.47092			0.00	0	0.00
FRC203		On 17/04/2016	Spot Bond	0.00000	100.48723		0.00000	100.42679			0.00	0	0.00
FRC204		On 06/05/2017	Spot Bond	0.00000	100.02971		0.00000	100.04170			0.00	0	0.00
FRC205		On 06/05/2017	Spot Bond	8.75000	100.11767		8.75000	100.04706			0.00	0	0.00
FRC206		On 20/06/2019	Spot Bond	0.00000	101.17707		0.00000	101.10828			0.00	0	0.00
FRC207		On 20/09/2021	Spot Bond	100.00000	10.72187		100.00000	10.64414			0.00	0	0.00
FRC208		On 20/09/2021	Spot Bond	100.00000	9.82906		100.00000	9.75780			0.00	0	0.00
FRC209		On 07/10/2020	Spot Bond	0.00000	96.01750		0.00000	95.92179			0.00	0	0.00
FRC210		On 20/12/2019	Spot Bond	100.00000	11.48288		100.00000	11.39962			0.00	0	0.00
FRC210		On 20/12/2019	Spot Bond	0.00000	98.99567		0.00000	98.92470			0.00	0	0.00
FRC211		On 29/10/2017	Spot Bond	100.00000	20.97285		100.00000	20.81913			0.00	0	0.00
FRC212		On 07/05/2020	Spot Bond	0.00000	100.08134		0.00000	100.02019			0.00	0	0.00
FRC213		On 04/06/2021	Spot Bond	100.00000	10.14751		100.00000	10.07394			0.00	0	0.00
FRC214		On 07/11/2017	Spot Bond	100.00000	20.22295		100.00000	20.07632			0.00	0	0.00
FRC215		On 07/11/2019	Spot Bond	0.00000	100.08130		0.00000	100.02016			0.00	0	0.00
FRC216		On 07/11/2017	Spot Bond	100.00000	20.19672		100.00000	20.05029			0.00	0	0.00
FRC217		On 07/11/2017	Spot Bond	0.00000	100.08107		0.00000	100.02010			0.00	0	0.00
FRC218		On 07/11/2017	Spot Bond	0.00000	100.07671		0.00000	100.01905			0.00	0	0.00
FRC219		On 04/11/2019	Spot Bond	0.00000	100.15522		0.00000	100.08846			0.00	0	0.00
FRC220		On 04/11/2017	Spot Bond	0.00000	100.14575		0.00000	100.08303			0.00	0	0.00
FRC221		On 31/01/2022	Spot Bond	2.65000	128.83658		2.66000	128.65178			0.00	0	0.00
FRC222		On 10/11/2016	Spot Bond	0.00000	99.99990		0.00000	99.94310			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta Value	Contracts Traded	Open Interest
FRC223	On 10/11/2016	Spot Bond	0.00000	99.99991	0.00000	99.94392				0.00	0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000	99.99991	0.00000	99.94392				0.00	0	0.00
FRC225	On 20/05/2020	Spot Bond	0.00000	101.78287	0.00000	101.71835				0.00	0	0.00
FRC226	On 18/06/2015	Spot Bond	0.00000	101.00660	0.00000	100.95003				0.00	0	0.00
FRC227	On 10/09/2016	Spot Bond	0.00000	101.25157	0.00000	101.19176				0.00	0	0.00
FRC228	On 16/09/2016	Spot Bond	0.00000	101.13184	0.00000	101.07186				0.00	0	0.00
FRC229	On 30/03/2017	Spot Bond	0.00000	101.08283	0.00000	101.00590				0.00	0	0.00
FRC230	On 20/06/2020	Spot Bond	0.00000	100.82500	0.00000	100.75150				0.00	0	0.00
FRC231	On 25/06/2018	Spot Bond	0.00000	100.68933	0.00000	100.62611				0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	101.28290	0.00000	101.20930				0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	101.27589	0.00000	101.20270				0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	101.44381	0.00000	101.37458				0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	100.29897	0.00000	100.23057				0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.18000	124.77298	3.19000	124.58897				0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	101.29843	0.00000	101.22393				0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	101.31112	0.00000	101.23587				0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.23000	124.39725	3.24000	124.21332				0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.21000	124.54738	3.22000	124.36343				0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.52000	128.20652	2.51000	128.12315				0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.59000	137.13933	2.58000	137.04524				0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	100.33455	0.00000	100.25791				0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	101.13487	0.00000	101.06992				0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	101.29002	0.00000	101.21600				0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	101.49844	0.00000	101.41224				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta Value	Contracts Traded	Open Interest
FRC87	On 20/12/2016	Spot Bond		0.00000	101.44496		0.00000	101.36189			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	101.23156		0.00000	101.15956			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	101.23016		0.00000	101.15825			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond		0.00000	101.08486		0.00000	101.02751			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		11.62381	100.00000		11.53953			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		38.92595	100.00000		38.64373			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		89.09397	100.00000		88.46060			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		21.94927	100.00000		21.79014			0.00	0	0.00
FRD12U	On 20/03/2018	Spot Bond	100.00000		9.74462	100.00000		9.67398			0.00	0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000		11.46634	100.00000		11.38230			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	101.15384		0.00000	101.09727			0.00	600,000,000	300,000,000.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	101.39034		0.00000	101.33156			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	102.55114		0.00000	102.49356			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.09085		0.00000	99.99670			0.00	1,500,000,000	1,500,000,000.00
FRJ20	On 20/09/2020	Spot Bond		0.00000	98.77398		0.00000	98.71021			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond		0.00000	98.92735		0.00000	98.86182			0.00	0	0.00
FRJ25	On 09/03/2025	Spot Bond		0.00000	101.88006		0.00000	101.81546			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond		1.77800	113.51283		1.78800	113.10120			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond		2.15000	117.45787		2.15000	117.36540			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond		0.00000	100.40557		0.00000	100.34544			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond		10.38000	100.50804		10.38000	100.42319			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond		10.38000	100.50804		10.38000	100.42319			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond		0.00000	108.68000		0.00000	108.68000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta Value	Contracts Traded	Open Interest
FRS107	On 30/01/2016	Spot Bond	0.00000	102.55896	0.00000	102.48107				0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.29000	114.59529	2.29000	114.50376				0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.28000	218.09056	2.28000	217.91676				0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.26000	115.20160	2.26000	115.10988				0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.31000	217.17970	2.31000	217.00611				0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000	100.31287	0.00000	100.23447				0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.15000	113.82330	2.14000	113.83318				0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.35000	113.39407	2.35000	113.30295				0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000	100.82428	0.00000	100.76998				0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000	53.06000	0.00000	53.15700				0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000	100.00744	0.00000	100.03311				0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.45500	111.32809	2.45500	111.23767				0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond	2.43000	213.58264	2.43000	213.40983				0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond	2.48000	212.10547	2.48000	211.93300				0.00	0	0.00
FRS122	On 31/01/2025	Spot Bond	2.08000	100.26096	2.07000	100.27030				0.00	0	0.00
FRS123	On 07/12/2033	Spot Bond	2.51000	211.22519	2.51000	211.05292				0.00	0	0.00
FRS124	On 31/01/2038	Spot Bond	2.73000	106.12813	2.73000	106.03955				0.00	0	0.00
FRS125	On 11/05/2015	Spot Bond	0.00000	101.65199	0.00000	101.59630				0.00	0	0.00
FRS126	On 31/03/2028	Spot Bond	2.78000	154.97086	2.80000	154.50610				0.00	0	0.00
FRS127	On 31/01/2038	Spot Bond	3.18000	98.23845	3.18000	98.15284				0.00	0	0.00
FRS129	On 31/03/2028	Spot Bond	2.77000	155.13877	2.79000	154.67358				0.00	0	0.00
FRS130	On 11/08/2015	Spot Bond	100.00000	79.86871	100.00000	0.00000				0.00	0	0.00
FRS131	On 31/03/2028	Spot Bond	2.60000	0.00000	2.60000	2.60000				0.00	0	0.00
FRS132	On 07/12/2033	Spot Bond	3.45000	0.00000	3.45000	3.45000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta Value	Contracts Traded	Open Interest
FRS36		On 07/12/2023	Spot Bond	2.01000	280.47655		2.01000	280.25922			0.00	0	0.00
FRS37		On 07/12/2023	Spot Bond	1.90000	282.63615		1.90000	282.41966			0.00	0	0.00
FRS43		On 07/12/2023	Spot Bond	2.62000	268.85612		2.62000	268.63444			0.00	0	0.00
FRS46		On 31/01/2022	Spot Bond	2.31000	131.52304		2.32000	131.33781			0.00	0	0.00
FRS49		On 27/10/2020	Spot Bond	0.00000	100.28207		0.00000	100.21772			0.00	0	0.00
FRS51		On 31/01/2022	Spot Bond	1.84000	131.20434		1.85000	131.02429			0.00	0	0.00
FRS56		On 19/07/2016	Spot Bond	0.00000	100.47494		0.00000	100.40749			0.00	0	0.00
FRS59		On 07/10/2016	Spot Bond	0.00000	100.74379		0.00000	100.67869			0.00	0	0.00
FRS62		On 04/11/2026	Spot Bond	0.00000	100.15137		0.00000	100.08623			0.00	0	0.00
FRS64		On 26/01/2042	Spot Bond	2.13000	115.50064		2.13000	115.40989			0.00	0	0.00
FRS69		On 31/05/2017	Spot Bond	104.97509	24.68712		104.97509	24.50022			0.00	0	0.00
FRS73		On 12/06/2017	Spot Bond	101.07593	28.75649		101.07593	28.54600			0.00	0	0.00
FRS74		On 14/06/2017	Spot Bond	100.44759	21.25267		100.44759	21.09798			0.00	0	0.00
FRS76		On 18/06/2017	Spot Bond	100.76967	27.11382		100.76967	26.91590			0.00	0	0.00
FRS79		On 10/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS81		On 30/10/2042	Spot Bond	1.80000	124.67142		1.80000	124.57706			0.00	0	0.00
FRS82		On 21/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS85		On 31/01/2025	Spot Bond	2.01000	115.22488		2.00000	115.23636			0.00	0	0.00
FRS86		On 23/04/2018	Spot Bond	0.00000	98.81928		0.00000	98.81599			0.00	0	0.00
FRS87		On 31/01/2025	Spot Bond	2.04000	114.92292		2.03000	114.93406			0.00	0	0.00
FRS88		On 28/05/2020	Spot Bond	0.00000	101.74956		0.00000	101.67843			0.00	0	0.00
FRS90		On 07/12/2023	Spot Bond	2.10000	353.14385		2.10000	352.86760			0.00	0	0.00
FRS94		On 08/08/2018	Spot Bond	0.00000	100.05827		0.00000	99.99986			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta Value	Contracts Traded	Open Interest
FRS96	On 24/08/2018	Spot Bond	0.00000		101.59022		0.00000	101.52598			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRX16	On 15/09/2016	Spot Bond	7.60000		101.72567		7.60000	101.66382			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	8.20000		101.92679		8.17500	101.91284			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.42000		106.05807		8.38500	106.07881			0.00	0	2,500,000,000.00
FRX19	On 15/11/2019	Spot Bond	9.01500		99.84817		8.97500	104.41350		7,885,420,500,000.00		874,700,000	1,166,800,000.00
FRX20	On 01/10/2020	Spot Bond	9.28500		98.70998		9.23500	98.84263			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.92000		89.89429		9.87500	90.04626			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.97000		109.21475		9.92000	109.44195			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	10.27000		95.91647		10.22000	96.15812			0.00	0	500,000,000.00
FRX30	On 31/01/2030	Spot Bond	10.60000		96.39583		10.55000	96.66587			0.00	0	3,000,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.72000		92.85211		10.67500	93.08798			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.18000		80.26021		10.13500	80.53994			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		101.01487		0.00000	100.95692			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		101.02900		0.00000	100.97023			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		101.06427		0.00000	101.00344			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		101.12074		0.00000	101.05662			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		101.16307		0.00000	101.09648			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		101.34635		0.00000	101.26905			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000		101.49427		0.00000	101.44075			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000		101.55978		0.00000	101.50376			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000		101.42286		0.00000	101.36586			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000		101.61881		0.00000	101.56055			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000		101.68440		0.00000	101.62363			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta Value	Contracts Traded	Open Interest
FS2C1	On 20/08/2038	Spot Bond	0.00000	101.73905	0.00000	101.67620				0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	101.97945	0.00000	101.90742				0.00	0	0.00
FS3A1U	On 20/02/2016	Spot Bond	100.00000	62.57201	100.00000	62.10313				0.00	0	0.00
FS3A2U	On 20/02/2018	Spot Bond	100.00000	10.49784	100.00000	10.41918				0.00	0	0.00
FS3A3U	On 20/02/2020	Spot Bond	100.00000	1.76125	100.00000	1.74805				0.00	0	0.00
FS3A4U	On 20/02/2022	Spot Bond	100.00000	0.29549	100.00000	0.29327				0.00	0	0.00
FS3A5U	On 20/08/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
FS3B1U	On 20/08/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
FS3C1U	On 20/08/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
FS3D1U	On 20/08/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
FS4A1U	On 20/03/2018	Spot Bond	100.00000	9.74462	100.00000	9.67398				0.00	0	0.00
FS4A2U	On 20/03/2020	Spot Bond	100.00000	1.63488	100.00000	1.62302				0.00	0	0.00
FS4A3U	On 20/03/2022	Spot Bond	100.00000	0.27429	100.00000	0.27230				0.00	0	0.00
FS4A4U	On 20/09/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
FS4A5U	On 20/09/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
FS4B1U	On 20/09/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
FS4C1U	On 20/09/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
FS4D1U	On 20/09/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.68420	0.00000	100.62120				0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.38000	100.94312	9.34500	100.92785			1,688,400,000,000.00	180,000,000	90,000,000.00	
GH31A1	On 25/02/2042	Spot Bond	0.00000	100.47889	0.00000	100.41866				0.00	0	0.00
GH31A2	On 25/02/2042	Spot Bond	0.00000	100.49523	0.00000	100.43295				0.00	0	0.00
GH31A3	On 25/02/2042	Spot Bond	0.00000	100.50176	0.00000	100.43867				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta Value	Contracts Traded	Open Interest
GH31B	On 25/02/2042	Spot Bond	0.00000	100.54424	0.00000	100.47578				0.00	0	0.00
GH31C	On 25/02/2042	Spot Bond	0.00000	100.59649	0.00000	100.52144				0.00	0	0.00
GH31D	On 25/02/2042	Spot Bond	0.00000	100.62914	0.00000	100.54996				0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
GPT32	On 11/05/2015	Spot Bond	0.00000	101.68658	0.00000	101.63332				0.00	0	0.00
GPT33	On 11/08/2015	Spot Bond	100.00000	79.86871	100.00000	0.00000				0.00	0	0.00
GRB01U	On 08/12/2019	Spot Bond	100.00000	10.35436	100.00000	10.27929				0.00	0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000	17.96791	100.00000	17.83764				0.00	0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000	12.75143	100.00000	12.65898				0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.25835	0.00000	100.19862				0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.26837	0.00000	100.20631				0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.28078	0.00000	100.21584				0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.29798	0.00000	100.22905				0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	100.44421	0.00000	100.39110				0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.54420	0.00000	100.48190				0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	101.94133	0.00000	101.88354				0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	101.27989	0.00000	101.21766				0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000	99.79285	0.00000	101.63192				0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000	101.00278	0.00000	100.94071				0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000	0.00001	100.00000	0.00001				0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond	0.00000	100.85588	0.00000	100.79948				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta Value	Contracts Traded	Open Interest
GSIZ16	On 23/09/2016	Spot Bond	0.00000		101.41822		0.00000	101.35349			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000		100.19851		0.00000	100.12172			0.00	0	0.00
HIL01U	On 21/11/2019	Spot Bond	100.00000		10.86766		100.00000	10.78623			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000		100.51628		0.00000	100.45837			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000		101.23835		0.00000	101.17601			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000		100.14597		0.00000	100.08365			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000		100.14764		0.00000	100.08460			0.00	0	0.00
HILC19	On 07/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HILC20	On 24/06/2015	Spot Bond	0.00000		100.85059		0.00000	100.79742			0.00	0	0.00
HILC21	On 07/08/2015	Spot Bond	100.00000		83.18334		100.00000	80.04386		1,900,000,000,000,000.00	19,000,000,000	19,000,000,000.00	
HM1B5U	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.45057		0.00000	100.38662			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.38188		92.22274		7.36225	92.19876			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000		100.47040		0.00000	100.40361			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.38217		104.41639		8.36258	104.41639			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.49589		0.00000	100.42544			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.83248		104.41639		8.81292	104.41639			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta Value	Contracts Traded	Open Interest
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.52700		0.00000	100.45209			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.52606		0.00000	100.46074			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.63184		0.00000	100.55937			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.01700		0.00000	99.95478			0.00	0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.00700		10.00000	108.92100			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.26000		103.24742		9.22500	103.22672			0.00	0	0.00
HPF06	On 20/02/2020	Spot Bond	0.00000		99.79198		0.00000	101.88642			0.00	0	0.00
HPF07	On 20/08/2017	Spot Bond	0.00000		99.80537		0.00000	101.77084			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.36500		108.43447		8.32500	108.53383			112,091,000,000.00	13,400,000	1,586,700,000.00
HWAY23	On 07/12/2023	Spot Bond	1.76000		285.41378		1.76000	285.19844			0.00	0	1,800,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.76000		292.28238		1.76000	292.06186			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.64500		99.10260		9.60000	99.40643			30,864,000,000.00	3,200,000	2,245,200,000.00
HWAY35	On 31/07/2035	Spot Bond	9.68500		98.70000		9.64000	99.00805			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		36.28202		100.00000	36.01898			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		87.34107		100.00000	86.72599			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		39.94564		100.00000	39.65287			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		25.62949		100.00000	25.43744			0.00	0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000		109.00700		10.00000	108.92100			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.40000		121.56184		1.39000	121.58073			36,401,663,760,000.00	26,001,188,400	74,107,358,100.00
I2038	On 31/01/2038	Spot Bond	1.53000		131.20506		1.53000	131.10844			694,620,000,000.00	454,000,000	78,588,492,900.00
I2046	On 31/03/2046	Spot Bond	1.59000		132.33700		1.60000	131.94230			6,553,877,922,000.00	4,121,935,800	02,213,178,600.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta Value	Contracts Traded	Open Interest
I2050	On 31/12/2050	Spot Bond	1.59000	143.90909		1.60000	143.44625			2,130,600,000,000.00	1,340,000,000	24,269,418,650.00
IBL14	On 28/06/2015	Spot Bond	0.00000	101.05648		0.00000	101.00059			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.05000	102.62322		8.03000	102.57360			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.13000	106.16730		8.09500	106.18859			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.87000	102.32941		7.85000	102.28805			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.14486		0.00000	100.08295			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.36000	130.71594		1.35000	130.64352			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	1.91000	134.76584		1.92000	134.58018			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	101.42880		0.00000	101.36919			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.25000	102.22117		8.21500	102.24300			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	101.17822		0.00000	101.12244			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	101.94418		0.00000	101.88481			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	99.99705		0.00000	99.94291			0.00	0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond	10.00000	109.00700		10.00000	108.92100			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.81000	100.62322		8.77500	100.65679			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.24500	94.86225		9.20500	94.93394			20,339,000,000.00	2,200,000	2,340,900,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	101.08316		0.00000	101.02526			0.00	5,280,000,000	2,640,000,000.00
IBL49	On 02/04/2018	Spot Bond	8.92000	96.80311		8.88500	96.81957			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.29500	101.64448		9.25500	101.73038			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.12769		0.00000	100.06884			0.00	2,200,000,000	11,100,000,000.00
IBL53	On 31/07/2018	Spot Bond	0.00000	99.24154		0.00000	99.17902			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.81000	101.34387		7.90000	101.17611			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.59000	100.89217		8.55500	100.91820			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta Value	Contracts Traded	Open Interest
IBL56	On 31/01/2019	Spot Bond			0.00000	100.24291		0.00000	100.17692			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond			0.00000	99.96438		0.00000	99.91104			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond			7.90000	103.02729		7.86500	103.01837			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond			8.55000	104.17753		8.51500	104.21790			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond			9.62000	106.02685		9.57500	106.21412			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond			0.00000	100.81863		0.00000	100.75935			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond			0.00000	100.33423		0.00000	100.27595			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond			0.00000	100.13738		0.00000	100.07792			0.00	4,000,000,000	3,000,000,000.00
IBL64	On 29/07/2019	Spot Bond			0.00000	100.24356		0.00000	100.18325			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond			0.00000	100.24835		0.00000	100.18682			0.00	0	0.00
IBL66	On 12/03/2018	Spot Bond			0.00000	101.23475		0.00000	101.17374			0.00	0	0.00
IBL67	On 31/01/2022	Spot Bond			2.64000	128.91469		2.65000	128.72988			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond			100.00000	0.00897		100.00000	0.00891			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond			0.00000	100.43952		0.00000	100.38204			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond			0.00000	100.38643		0.00000	100.32613			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond			8.86500	98.19427		8.81500	98.33450			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond			0.00000	101.54056		0.00000	101.48132			0.00	0	0.00
IDCG05	On 24/11/2019	Spot Bond			0.00000	101.59236		0.00000	101.53103			0.00	0	0.00
IDCG06	On 24/11/2024	Spot Bond			9.88000	102.41584		9.83000	102.63503			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond			5.00000	101.37358		5.00000	101.33210			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond			5.00000	100.29729		5.00000	100.25670			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond			4.00000	100.62617		4.00000	100.59368			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond			4.00000	100.26004		4.00000	100.22750			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond			100.00000	43.41149		100.00000	43.09332			0.00	0	2,500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta Value	Contracts Traded	Open Interest
IDW02U	On 30/06/2016	Spot Bond	100.00000		43.24051	100.00000	42.92358				0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000		43.24051	100.00000	42.92358				0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000		104.12945	9.20000	104.05270				0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000		99.84461	0.00000	99.77766				0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000		8.39503	100.00000	8.33417				0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		99.83765	0.00000	99.75506				0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000		16.56821	100.00000	16.44405				0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000		89.09397	100.00000	88.46060				0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000		13.95883	100.00000	13.85652				0.00	0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000		19.59552	100.00000	16.96834				0.00	0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000		1.48377	100.00000	1.47527				0.00	0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000		9.21172	100.00000	9.14420				0.00	0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000		10.45429	100.00000	10.37594				0.00	0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000		10.13563	100.00000	10.06135				0.00	0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000		29.71475	100.00000	29.49696				0.00	0	0.00
IN291U	On 09/07/2015	Spot Bond	100.00000		86.08491	100.00000	85.48009				0.00	0	0.00
IN294U	On 13/08/2015	Spot Bond	100.00000		79.52070	100.00000	79.00433				0.00	0	0.00
IN295U	On 19/08/2015	Spot Bond	100.00000		78.49462	100.00000	77.99145				0.00	0	0.00
IN299U	On 30/06/2015	Spot Bond	100.00000		87.57672	100.00000	85.78945				0.00	0	0.00
IN300U	On 30/06/2015	Spot Bond	100.00000		87.61978	100.00000	85.83162				0.00	0	0.00
IN521U	On 19/05/2015	Spot Bond	100.00000		97.85523	100.00000	97.07447				0.00	0	0.00
IN528U	On 07/07/2015	Spot Bond	100.00000		86.49289	100.00000	85.88235				0.00	0	0.00
IN534U	On 20/10/2015	Spot Bond	100.00000		81.14819	100.00000	80.44663				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta Value	Contracts Traded	Open Interest
INA520	On 12/05/2015	Spot Bond	6.30000		99.89655		6.30000	99.87932			0.00	0	0.00
INA522	On 26/05/2015	Spot Bond	6.40000		99.65054		6.40000	99.63313			0.00	0	0.00
INA523	On 03/06/2015	Spot Bond	6.40000		99.51144		6.40000	99.49408			0.00	0	0.00
INA524	On 09/06/2015	Spot Bond	6.40000		99.40737		6.40000	99.39004			0.00	0	0.00
INA529	On 14/07/2015	Spot Bond	6.55000		98.77693		6.55000	98.75942			0.00	0	0.00
INA530	On 21/07/2015	Spot Bond	6.55000		98.65451		6.55000	98.63705			0.00	0	0.00
INA531	On 28/07/2015	Spot Bond	6.55000		98.53241		6.55000	98.51499			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		101.05730		0.00000	100.98039			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.90060		101.92840		10.88836	101.84458			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.90060		101.27871		10.88836	101.19542			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		101.17633		0.00000	101.10485			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		101.15415		0.00000	101.08406			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		100.66634		6.50000	100.61357			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		101.24831		0.00000	101.17532			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		93.36489		0.00000	93.36859			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		101.13536		0.00000	101.07377			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		100.53539		0.00000	100.47753			0.00	0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.00700		10.00000	108.92100			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000		101.13017		0.00000	101.06012			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000		103.23597		0.00000	103.17210			0.00	0	0.00
ING274	On 28/05/2015	Spot Bond	0.00000		99.70434		0.00000	99.65236			0.00	0	0.00
ING292	On 15/07/2015	Spot Bond	0.00000		100.47073		0.00000	100.41596			0.00	0	0.00
ING297	On 10/09/2015	Spot Bond	0.00000		97.76885		0.00000	97.71398			0.00	0	0.00
ING298	On 17/09/2015	Spot Bond	0.00000		97.62740		0.00000	97.57222			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta Value	Contracts Traded	Open Interest
ING301	On 12/10/2015	Spot Bond	100.00000		70.32755	100.00000	69.92337				0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000		100.00000	0.00000	107.05000				0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond	0.00000		99.97242	0.00000	99.89230				0.00	0	0.00
IP274U	On 14/07/2015	Spot Bond	100.00000		85.08159	100.00000	84.49074				0.00	0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.00700	10.00000	108.92100				0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.59367	0.00000	100.53057				0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.60123	0.00000	100.53731				0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.56000		101.07881	8.54000	101.04444				0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000		100.83123	0.00000	100.76947				0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000		100.85079	0.00000	100.78755				0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000		100.86385	0.00000	100.79963				0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond	0.00000		100.53698	0.00000	100.47550				0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond	0.00000		100.56377	0.00000	100.49919				0.00	0	0.00
IPF12	On 15/04/2018	Spot Bond	0.00000		100.54760	0.00000	100.48489				0.00	0	0.00
IPFC06	On 15/07/2015	Spot Bond	0.00000		100.46216	0.00000	100.40883				0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.61500		98.67172	9.56500	103.48911				0.00	0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		101.26938	0.00000	101.20985				0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.82000		103.17172	8.78500	103.17414				0.00	0	5,300,600,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.71672	0.00000	100.65410				0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.67382	0.00000	100.60911				0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		99.08559	0.00000	100.90370				0.00	151,200,000	151,200,000.00
IV013	On 22/06/2015	Spot Bond	0.00000		101.19672	0.00000	101.12399				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.23000		104.28491	8.23500	104.21444				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta Value	Contracts Traded	Open Interest
IV015	On 20/09/2022	Spot Bond			0.00000	102.63034		0.00000	102.56307			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond			0.00000	101.61044		0.00000	101.53790			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond			3.19000	127.12720		3.20000	126.99518			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond			3.33000	150.10308		3.35000	149.76023			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond			0.00000	100.92666		0.00000	100.85588			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond			0.00000	100.66574		0.00000	100.59490			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond			0.00000	100.51527		0.00000	100.44353			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond			0.00000	101.42226		0.00000	101.35174			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond			0.00000	101.06193		0.00000	100.99154			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond			3.40000	108.37187		3.39000	108.32348			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond			3.40000	108.37187		3.39000	108.32348			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond			0.00000	101.52041		0.00000	101.44618			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond			0.00000	99.92988		0.00000	99.85990			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond			10.35000	108.87064		10.31500	108.87368			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond			0.00000	102.20971		0.00000	102.13402			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond			3.43000	144.49390		3.45000	144.05641			0.00	0	0.00
IV519U	On 07/05/2015	Spot Bond			100.00000	98.91599		100.00000	99.72678			0.00	0	0.00
IV520U	On 14/05/2015	Spot Bond			100.00000	99.18478		100.00000	98.38275			0.00	0	0.00
IV531U	On 30/07/2015	Spot Bond			100.00000	82.02247		100.00000	81.47321			0.00	0	0.00
IV533U	On 13/08/2015	Spot Bond			100.00000	79.52070		100.00000	79.00433			0.00	0	0.00
IVA519	On 07/05/2015	Spot Bond			6.30000	99.93101		6.30000	99.98274			0.00	0	0.00
IVA520	On 14/05/2015	Spot Bond			6.30000	99.86211		6.30000	99.86211			0.00	0	0.00
IVA521	On 21/05/2015	Spot Bond			6.40000	99.61573		6.40000	99.61573			0.00	0	0.00
IVA522	On 28/05/2015	Spot Bond			6.40000	99.49408		6.40000	99.49408			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta Value	Contracts Traded	Open Interest
IVA523	On 04/06/2015	Spot Bond	6.40000		99.37273		6.40000	99.37273			0.00	0	0.00
IVA524	On 11/06/2015	Spot Bond	6.40000		99.25167		6.40000	99.25167			0.00	0	0.00
IVA528	On 09/07/2015	Spot Bond	6.55000		98.74192		6.55000	98.74192			0.00	0	0.00
IVA529	On 16/07/2015	Spot Bond	6.55000		98.61960		6.55000	98.61960			0.00	0	0.00
IVA530	On 23/07/2015	Spot Bond	6.55000		98.49757		6.55000	98.49757			0.00	0	0.00
IVA531	On 30/07/2015	Spot Bond	100.00000		82.02247		100.00000	100.00000			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.45557		0.00000	100.39881			0.00	0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.00700		10.00000	108.92100			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.47049		0.00000	100.41290			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.68454		0.00000	100.62478			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		99.83708		0.00000	101.49755			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		101.71740		0.00000	101.65253			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		101.45839		0.00000	101.39586			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.59376		0.00000	100.53066			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		100.59755		0.00000	100.53403			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		100.60511		0.00000	100.54079			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		100.57104		0.00000	100.51039			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		100.44773		0.00000	100.38419			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		100.25487		0.00000	100.19173			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000		101.12797		0.00000	101.06474			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000		99.92432		0.00000	99.86748			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000		101.41974		0.00000	101.36362			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta Value	Contracts Traded	Open Interest
IVC026	On 26/02/2016	Spot Bond	0.00000		101.40560	0.00000	101.35005				0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000		100.74174	0.00000	100.67706				0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000		100.35027	0.00000	100.28915				0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000		101.04878	0.00000	100.99009				0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000		100.89510	0.00000	100.83170				0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000		100.91784	0.00000	100.85281				0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000		100.91784	0.00000	100.85280				0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond	9.15000		103.40474	9.11500	103.44823				0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000		15.07271	100.00000	14.97175				0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000		10.45689	100.00000	10.38025				0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000		100.47308	0.00000	100.41444				0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	9.28500		103.03942	9.23500	103.19496				0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000		100.25954	0.00000	100.19518				0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000		99.94341	0.00000	99.88670				0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000		101.10004	0.00000	101.04186				0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000		103.99822	0.00000	103.94027				0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000		100.33645	0.00000	100.27777				0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000		101.35540	0.00000	101.29637				0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond	7.03000		100.46972	7.03500	100.41124				0.00	0	0.00
IVC048	On 06/11/2017	Spot Bond	0.00000		100.02707	0.00000	100.04070				0.00	0	0.00
IVC049	On 21/11/2019	Spot Bond	0.00000		101.69588	0.00000	101.63204				0.00	0	0.00
IVC050	On 03/12/2017	Spot Bond	0.00000		101.51215	0.00000	101.44577				0.00	0	0.00
IVC051	On 03/02/2018	Spot Bond	0.00000		100.15436	0.00000	100.08825				0.00	0	0.00
IVC052	On 10/02/2016	Spot Bond	0.00000		99.99993	0.00000	99.94361				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta Value	Contracts Traded	Open Interest
IVC053	On 11/02/2018	Spot Bond		0.00000	99.99955		0.00000	99.93760			0.00	0	0.00
IVC054	On 03/03/2016	Spot Bond		0.00000	101.40892		0.00000	101.34710			0.00	0	0.00
IVC055	On 26/03/2020	Spot Bond		0.00000	101.02986		0.00000	100.96323			0.00	0	0.00
IVC056	On 29/04/2016	Spot Bond		0.00000	100.24678		0.00000	100.18566			0.00	0	0.00
JAS01	On 31/01/2018	Spot Bond		0.00000	100.28255		0.00000	100.20566			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.24177		0.00000	100.17636			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.38045		0.00000	100.31501			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	62.41532		100.00000	61.94761			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.91799		0.00000	100.85190			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond		0.00000	101.27852		0.00000	101.21411			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond		0.00000	101.32504		0.00000	101.25823			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond		0.00000	101.46573		0.00000	101.39817			0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond		100.00000	81.98198		100.00000	81.43177			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	101.64733		0.00000	101.57526			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.18078		0.00000	100.10354			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond		8.53000	138.10037		8.48000	138.48519			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond		0.00000	100.97298		0.00000	100.91335			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond		0.00000	101.08857		0.00000	101.02543			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond		0.00000	101.46693		0.00000	101.40782			0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond		0.00000	101.03894		0.00000	100.97786			0.00	0	0.00
LBK08	On 30/10/2019	Spot Bond		0.00000	100.60904		0.00000	100.54393			0.00	0	0.00
LBK11	On 28/11/2019	Spot Bond		10.24500	102.12059		10.20500	102.17700			0.00	0	0.00
LBK12U	On 25/02/2020	Spot Bond		9.71000	101.98386		9.71000	101.90375			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta Value	Contracts Traded	Open Interest
LEW01	On 31/10/2016	Spot Bond	0.00000		100.23353		0.00000	100.17014			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.85000		99.45293		8.87500	99.33194		88,846,920,000,000.00	10,039,200,000	6,129,700,000.00	
LGL03	On 03/04/2018	Spot Bond	8.98000		97.42764		8.94500	97.44352			0.00	0	700,000,000.00
LGL04	On 14/08/2020	Spot Bond	9.91500		99.13112		9.87500	99.21005		15,864,000,000.00	1,600,000	581,200,000.00	
LGL05	On 12/12/2021	Spot Bond	0.00000		101.42206		0.00000	101.35155			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000		101.79897		0.00000	101.70768			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	8.05000		105.86356		8.05500	105.79180			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		101.95879		0.00000	101.85923			0.00	0	0.00
LOM01	On 25/11/2019	Spot Bond	0.00000		102.23651		0.00000	102.14811			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		99.81990		0.00000	101.64463			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		99.79658		0.00000	101.73515			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		99.78185		0.00000	101.86102			0.00	0	0.00
MAQ062	On 13/11/2015	Spot Bond	0.00000		99.96156		0.00000	99.90397			0.00	0	0.00
MAQ065	On 14/12/2015	Spot Bond	0.00000		101.06727		0.00000	101.00941			0.00	0	0.00
MAQ067	On 11/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.94786			0.00	0	0.00
MAQ068	On 09/06/2015	Spot Bond	0.00000		99.49512		0.00000	99.44289			0.00	0	0.00
MAQ069	On 09/07/2015	Spot Bond	0.00000		98.97265		0.00000	98.92041			0.00	0	0.00
MAQ070	On 30/07/2015	Spot Bond	0.00000		98.62074		0.00000	98.56902			0.00	0	0.00
MAQ071	On 11/08/2015	Spot Bond	100.00000		79.86871		100.00000	0.00000			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000		101.23160		0.00000	101.17850			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000		101.24080		0.00000	101.18731			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000		101.08934		0.00000	101.00852			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		100.90465		0.00000	100.84733			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000		101.58517		0.00000	101.52641			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta Value	Contracts Traded	Open Interest
MBF033	On 28/03/2016	Spot Bond	0.00000	100.89297	0.00000	100.83530				0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	101.38368	0.00000	101.32717				0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	99.99283	0.00000	99.93979				0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000	100.55923	0.00000	100.50135				0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond	0.00000	100.00874	0.00000	100.03362				0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000	100.06999	0.00000	100.01742				0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000	100.07174	0.00000	100.01788				0.00	0	0.00
MBF043	On 08/12/2015	Spot Bond	0.00000	101.20255	0.00000	101.14452				0.00	0	0.00
MBF044	On 11/04/2016	Spot Bond	0.00000	100.53351	0.00000	100.47586				0.00	0	0.00
MBF045	On 13/04/2018	Spot Bond	0.00000	100.57853	0.00000	100.51705				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	57.80141	100.00000	57.38235				0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000	21.13471	100.00000	20.97981				0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000	20.46952	100.00000	20.31949				0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000	20.55075	100.00000	20.40013				0.00	0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000	19.75955	100.00000	17.13620				0.00	0	0.00
MBP33U	On 17/02/2017	Spot Bond	100.00000	25.82300	100.00000	25.62949				0.00	0	0.00
MBP34	On 29/04/2018	Spot Bond	0.00000	100.24349	0.00000	100.18318				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.81000	101.33997	8.77500	101.38343				9,691,000,000.00	1,100,000	540,500,000.00
MBSA02	On 15/04/2019	Spot Bond	8.83000	100.86544	8.79500	100.90863				0.00	0	0.00
MBSA03	On 09/06/2015	Spot Bond	0.00000	102.90281	0.00000	102.84589				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.68875	0.00000	100.62724				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	102.67048	0.00000	102.60535				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	102.78839	0.00000	102.72030				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta Value	Contracts Traded	Open Interest
MEFSB3	On 05/10/2016	Spot Bond	8.06500	101.51443		8.03000	101.49472			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.80000	104.88549		8.76500	104.91945			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.54000	105.73558		9.49000	105.90034			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	101.02191		0.00000	100.96355			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	101.05722		0.00000	100.99681			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.59500	103.75181		9.55500	103.81510			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.20000	101.70215		7.20500	101.64170			0.00	0	2,470,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000	101.56051		0.00000	101.49705			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.99000	103.52333		8.95500	103.51283			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000	101.14926		0.00000	101.08723			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.41500	104.35373		9.36500	104.50122			0.00	0	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond	0.00000	101.62041		0.00000	101.55082			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000	24.37467		100.00000	24.19796			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000	101.52780		0.00000	101.47132			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.69000	103.38908		8.65500	103.38136			0.00	0	196,400,000.00
MTN03	On 13/07/2015	Spot Bond	7.15000	103.40388		7.15500	103.34297			0.00	0	0.00
MTN04	On 13/07/2017	Spot Bond	8.68000	106.09518		8.64500	106.09012			0.00	0	1,196,800,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.54601		100.89771	6.49657			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.63142		100.61875	6.58145			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta Value	Contracts Traded	Open Interest
N4A411		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	95.75024		0.00000	95.69158			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	99.93854		0.00000	99.87700			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	99.93287		0.00000	99.86570			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	1.14428		100.00000	1.13571			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	1.14428		100.00000	1.13571			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	8.98500	95.91842		8.94000	100.20435			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	7.57500	101.25415		7.66500	101.08957			0.00	0	0.00
NBK11A		On 28/11/2020	Spot Bond	9.11500	103.19809		9.07500	103.29260		12,879,495,000,000.00	1,413,000,000	764,000,000.00	
NBK12A		On 19/03/2021	Spot Bond	8.86500	103.64386		8.81500	103.79916			0.00	0	0.00
NBK13A		On 19/03/2024	Spot Bond	9.32000	103.81441		9.27500	104.00971			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	102.48279		0.00000	102.42807			0.00	0	0.00
NBK14A		On 26/06/2021	Spot Bond	9.22500	103.77595		9.17500	103.92996			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	101.50356		0.00000	101.44798			0.00	0	0.00
NBK15A		On 11/02/2022	Spot Bond	9.46500	98.80996		9.41500	98.97480			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	102.60351		0.00000	102.54729			0.00	0	0.00
NBK16A		On 12/02/2025	Spot Bond	10.13000	98.05147		10.08000	98.26875			0.00	0	3,500,000,000.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.42306		0.00000	100.36714			0.00	0	0.00
NBK17A		On 22/04/2026	Spot Bond	10.31000	98.17481		10.26000	98.41321			0.00	0	500,000,000.00
NBK17B		On 28/11/2016	Spot Bond	0.00000	101.49040		0.00000	101.43521			0.00	0	0.00
NBK18B		On 20/03/2017	Spot Bond	0.00000	100.87166		0.00000	100.81398			0.00	0	0.00
NBK19B		On 26/06/2017	Spot Bond	0.00000	100.65901		0.00000	100.60054			0.00	4,000,000,000	2,000,000,000.00
NBK20B		On 25/06/2021	Spot Bond	0.00000	100.94429		0.00000	100.88335			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta Value	Contracts Traded	Open Interest
NBK21B	On 10/11/2017	Spot Bond	0.00000		100.00000		0.00000	99.94056			0.00	0	0.00
NBK22B	On 12/02/2018	Spot Bond	0.00000		99.98114		0.00000	99.92511			0.00	0	0.00
NBK23B	On 12/02/2020	Spot Bond	0.00000		99.98058		0.00000	99.92294			0.00	0	0.00
NBK24B	On 11/02/2022	Spot Bond	0.00000		100.00000		0.00000	99.93702			0.00	0	0.00
NBK25B	On 12/02/2025	Spot Bond	0.00000		99.97888		0.00000	99.91682			0.00	0	0.00
NBK26B	On 22/04/2026	Spot Bond	0.00000		100.43015		0.00000	100.36255			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.03000		102.76140		7.03500	102.70169			0.00	0	1,373,300,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		101.74373		0.00000	101.68641			0.00	5,500,000,000	1,500,000,000.00
NBK3A	On 09/09/2019	Spot Bond	8.83000		110.96920		8.79500	111.02208			30,022,000,000.00	3,400,000	3,561,400,000.00
NBK4	On 28/10/2024	Spot Bond	10.70500		38.18773		10.65500	38.31947			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.47868		0.00000	100.41066			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.66000		102.62919		7.64000	102.58317			0.00	0	1,880,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.99701		0.00000	100.93659			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000		101.53476		0.00000	101.46891			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		96.24879		0.00000	96.19335			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		101.45807		0.00000	101.39527			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000		100.28060		0.00000	100.21666			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000		100.25967		0.00000	100.19532			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000		92.70076		0.00000	92.64344			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000		100.73047		0.00000	100.67422			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000		99.91807		0.00000	99.85656			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000		101.10309		0.00000	101.04000			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000		101.04662		0.00000	100.98681			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta Value	Contracts Traded	Open Interest
NCLN77	On 09/10/2017	Spot Bond		0.00000	101.35149		0.00000	101.28855			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	101.01199		0.00000	100.95421			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.99370		0.00000	100.93571			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.99300		0.00000	100.93505			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond		0.00000	100.22109		0.00000	100.16110			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond		0.00000	101.14352		0.00000	101.07672			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond		9.87500	106.04522		9.82500	106.26239			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond		0.00000	101.13653		0.00000	101.07013			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond		9.91000	104.94216		9.86000	105.16786			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond		0.00000	101.14352		0.00000	101.07672			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond		0.00000	101.02874		0.00000	100.96869			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond		0.00000	101.02907		0.00000	100.96900			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond		0.00000	101.15471		0.00000	101.08724			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond		0.00000	101.16868		0.00000	101.10040			0.00	0	0.00
NCLN92	On 02/03/2018	Spot Bond		0.00000	101.44788		0.00000	101.38387			0.00	0	0.00
NCLN93	On 09/04/2018	Spot Bond		0.00000	100.68282		0.00000	100.61934			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond		7.14000	102.67895		7.14500	102.61840			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.31924		0.00000	100.24640			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond		0.00000	100.40622		0.00000	100.33219			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond		10.01000	103.71378		9.97500	103.83822			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond		0.00000	102.25475		0.00000	102.18703			0.00	0	0.00
NED17	On 14/10/2024	Spot Bond		0.00000	100.61269		0.00000	100.54359			0.00	0	0.00
NED18	On 16/01/2025	Spot Bond		0.00000	100.59567		0.00000	100.52358			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta Value	Contracts Traded	Open Interest
NED9	On 06/07/2017	Spot Bond	0.00000	100.62179		0.00000	100.56759			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	9.44500	116.11394		9.44500	123.52719			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	101.95296		0.00000	101.87659			0.00	0	0.00
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000	109.00700		10.00000	108.92100			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	1.91000	170.62265		1.91000	170.49184			0.00	0	0.00
NILB11	On 31/01/2025	Spot Bond	2.26000	142.83583		2.25000	142.84679			0.00	0	0.00
NILB12	On 07/12/2033	Spot Bond	3.45000	183.62912		3.45000	183.45828			0.00	0	0.00
NILB13	On 31/01/2025	Spot Bond	2.65000	108.72009		2.64000	108.71624			0.00	0	0.00
NILB14	On 31/03/2028	Spot Bond	2.92000	142.44301		2.94000	142.00544			0.00	0	0.00
NILB15	On 31/03/2028	Spot Bond	2.83000	153.99530		2.85000	153.52921			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.64500	105.64509		8.60500	105.73932			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.27500	106.90468		9.23500	106.98629			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	101.55961		0.00000	101.50099			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	101.49598		0.00000	101.44231			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	101.47544		0.00000	101.42015			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	101.52810		0.00000	101.47072			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000	101.49653		0.00000	101.44040			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.47500	108.23175		9.43500	108.35798			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	101.52815		0.00000	101.47078			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	101.55967		0.00000	101.50104			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000	101.53862		0.00000	101.48083			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.67500	106.94811		9.63500	107.02460			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	101.60183		0.00000	101.54154			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta Value	Contracts Traded	Open Interest
NQ1C15	On 22/05/2050	Spot Bond	0.00000	101.58071	0.00000	101.52126				0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	101.59124	0.00000	101.53137				0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	101.98025	0.00000	101.90496				0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	101.85201	0.00000	101.78181				0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	101.62280	0.00000	101.56168				0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.60000	116.41848	8.56500	116.45051				0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.31500	115.90601	9.26500	116.11213				0.00	0	600,000,000.00
NRA023	On 31/05/2023	Spot Bond	1.80500	177.57337	1.80500	177.43873				0.00	0	8,700,000,000.00
NRA028	On 30/11/2028	Spot Bond	10.13000	120.88219	10.08000	121.19018				0.00	0	3,020,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000	102.54532	0.00000	102.48678				0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.41181	0.00000	100.35508				0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	101.07033	0.00000	101.00706				0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	101.31406	0.00000	101.25366				0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	101.53035	0.00000	101.46861				0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	101.76946	0.00000	101.69750				0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	102.11703	0.00000	102.02429				0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	19.05505	100.00000	18.91227				0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	85.51893	100.00000	84.92915				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.04000	101.16249	7.04500	101.10353			447,313,574,400,000.00	63,538,860,000	1,614,300,000.00	
OML02	On 21/11/2024	Spot Bond	0.00000	101.63313	0.00000	101.56548				0.00	0	0.00
OML03	On 27/11/2024	Spot Bond	9.79500	102.26645	9.75500	102.32799				0.00	0	0.00
OML04	On 19/03/2025	Spot Bond	0.00000	101.22872	0.00000	101.15973				0.00	0	0.00
OML05	On 19/03/2025	Spot Bond	9.94500	100.68236	9.89500	100.79143				0.00	0	1,500,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta Value	Contracts Traded	Open Interest
OML06	On 19/03/2027	Spot Bond	10.50000	100.59496		10.45500	100.72654			0.00	0	1,500,000,000.00
OML07	On 19/03/2030	Spot Bond	11.13000	100.51579		11.08000	100.72058			0.00	0	1,000,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	33.65402		100.00000	33.41003			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	99.00000		0.00000	98.97000			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	99.94628		0.00000	99.89240			0.00	0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000	109.00700		10.00000	108.92100			0.00	0	0.00
PMM16	On 02/09/2015	Spot Bond	0.00000	101.38562		0.00000	101.32623			0.00	0	0.00
PMM17	On 06/03/2016	Spot Bond	0.00000	101.32770		0.00000	101.26801			0.00	0	0.00
PMM18	On 04/11/2015	Spot Bond	0.00000	100.13241		0.00000	100.07562			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.97577		0.00000	100.91626			0.00	1,520,000,000	380,000,000.00
PPC002	On 31/12/2018	Spot Bond	0.00000	101.00293		0.00000	100.94072			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000	100.41480		0.00000	100.35264			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.51500	105.12165		9.46500	105.27216			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.25928		0.00000	100.20020			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.26625		0.00000	100.20555			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.26939		0.00000	100.20796			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.27637		0.00000	100.21332			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.30632		0.00000	100.23630			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.31328		0.00000	100.24164			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000	100.24912		0.00000	100.18152			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.95000	43.71987		7.90000	43.91553			0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.05000	104.54917		6.05500	104.49645		1,166,603,350,000,000.00	92,827,000,000	0	149,910,118,000.00
R158P	On 15/09/2015	Spot Bond	6.45000	97.80501		6.43000	97.76114			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.55000	110.87906		6.53000	110.84797		1,444,836,747,650,000.00	20,585,763,000	0	105,273,726,800.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta Value	Contracts Traded	Open Interest
R159P	On 15/09/2016	Spot Bond	6.38000	91.89923	6.36000	91.87628					0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.13000	121.64576	8.08000	121.98221				1,718,778,351,508,000.00	71,436,451,600	29,848,714,600.00	
R187P	On 21/12/2026	Spot Bond	7.87000	40.80394	7.82000	41.00662					0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.79000	38.14130	7.74000	38.34953					0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.40000	292.70864	1.40000	292.49642				4,130,442,120,000.00	2,950,315,800	19,977,902,000.00	
R202	On 07/12/2033	Spot Bond	1.48000	244.19245	1.48000	244.01379				2,965,202,348,000.00	2,003,515,100	62,685,702,500.00	
R2023	On 28/02/2023	Spot Bond	7.92000	100.52269	7.87500	100.71646				1,306,995,631,920,000.00	65,024,701,000	84,227,481,900.00	
R203	On 15/09/2017	Spot Bond	7.13000	103.64238	7.09500	103.65904				4,742,572,710,477,000.00	65,157,462,900	65,888,086,300.00	
R2030	On 31/01/2030	Spot Bond	8.55000	97.63163	8.50000	97.96625				1,310,372,646,885,000.00	53,259,958,700	18,906,916,300.00	
R2032	On 31/03/2032	Spot Bond	8.65000	97.39130	8.60000	97.75363				1,777,001,013,680,000.00	05,433,643,200	08,321,300,000.00	
R2037	On 31/01/2037	Spot Bond	8.75000	99.91300	8.70500	100.26976				1,084,475,118,125,000.00	23,940,013,500	85,271,561,500.00	
R204	On 21/12/2018	Spot Bond	7.38000	105.02135	7.34500	105.06954				1,973,727,708,282,000.00	67,442,778,900	88,513,892,300.00	
R2044	On 31/01/2044	Spot Bond	8.80500	101.82173	8.76000	102.21684				614,546,794,113,000.00	69,795,206,600	14,204,626,600.00	
R2048	On 28/02/2048	Spot Bond	8.78500	101.31493	8.74000	101.72624				1,154,429,466,207,500.00	31,409,159,500	85,113,100,000.00	
R207	On 15/01/2020	Spot Bond	7.59500	100.96993	7.55500	101.06186				915,666,042,385,500.00	20,561,690,900	52,687,371,200.00	
R208	On 31/03/2021	Spot Bond	7.71500	96.24675	7.66500	96.41431				2,029,087,744,957,500.00	63,005,540,500	77,826,006,500.00	
R209	On 31/03/2036	Spot Bond	8.69500	77.32131	8.65000	77.62065				2,421,635,588,925,500.00	78,508,980,900	01,736,200,000.00	
R210	On 31/03/2028	Spot Bond	1.43000	179.65511	1.45000	179.12737				1,772,876,248,000.00	1,239,773,600	39,573,453,400.00	
R211	On 31/01/2017	Spot Bond	0.66000	132.26145	0.65000	132.19588				6,448,694,736,000.00	9,770,749,600	27,151,383,200.00	
R212	On 31/01/2022	Spot Bond	1.34000	139.54564	1.35000	139.35951				20,063,686,000,000.00	14,972,900,000	65,422,378,200.00	
R213	On 28/02/2031	Spot Bond	8.59000	87.74130	8.54500	88.02963				1,020,638,621,851,000.00	18,817,068,900	23,781,513,000.00	
R214	On 28/02/2041	Spot Bond	8.73000	78.52755	8.68500	78.84725				1,760,151,657,375,000.00	01,621,037,500	62,800,100,000.00	
R228C	On 15/09/2015	Spot Bond	6.45000	97.80501	6.43000	97.76114					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta Value	Contracts Traded	Open Interest
R229C	On 15/03/2016	Spot Bond	6.37000	94.83858	6.35000	94.80579				0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.38000	91.89923	6.36000	91.87628				0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.52000	99.27294	6.50000	99.22253				0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.39000	96.21979	6.37000	96.18149				0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.37000	93.26086	6.35000	93.23292				0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.43000	90.29748	6.41000	90.27875				0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	7.10500	86.28640	7.07000	86.29861				0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	7.15500	83.22120	7.12000	83.24669				0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.38500	79.79367	7.35000	79.83005				0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.36500	77.00585	7.33000	77.05410				0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.34500	74.32978	7.31000	74.38903				0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.33500	71.72862	7.30000	71.79798				0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.55500	68.44478	7.51500	68.53812				0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.53500	66.02477	7.49500	66.12767				0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.63500	63.25398	7.58500	63.40158				0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.60500	61.04460	7.55500	61.20195				0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.57500	58.92943	7.52500	59.09573				0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.54500	56.90401	7.49500	57.07852				0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.50500	55.00711	7.45500	55.18931				0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.46500	53.19397	7.41500	53.38324				0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	8.07000	48.62946	8.02000	48.81128				0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	8.03000	46.91646	7.98000	47.10339				0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.99000	45.28124	7.94000	45.47278				0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.95000	43.71987	7.90000	43.91553				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta Value	Contracts Traded	Open Interest
R349C	On 21/06/2026	Spot Bond	7.91000	42.22861	7.86000	42.42798				0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.87000	40.80394	7.82000	41.00662				0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.83000	39.44255	7.78000	39.64818				0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.79000	38.14130	7.74000	38.34953				0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	102.31409	0.00000	102.24421				0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	101.88279	0.00000	101.82540				0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	102.89315	0.00000	102.81936				0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	101.77425	0.00000	101.70393				0.00	0	0.00
RCSB07	On 10/12/2017	Spot Bond	0.00000	101.48597	0.00000	101.41466				0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	27.30131	100.00000	27.10338				0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	13.99310	100.00000	13.89054				0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	32.29510	100.00000	32.06096				0.00	0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000	82.19978	100.00000	81.66252				0.00	0	0.00
RCSB5U	On 10/12/2016	Spot Bond	100.00000	31.89099	100.00000	31.65978				0.00	0	0.00
RCSB6U	On 31/03/2018	Spot Bond	100.00000	18.27541	100.00000	18.13998				0.00	0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000	20.75131	100.00000	20.59119				0.00	0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000	8.73639	100.00000	8.66313				0.00	0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000	15.77794	100.00000	15.65619				0.00	0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000	12.78300	100.00000	12.68437				0.00	0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000	9.12536	100.00000	9.05495				0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	101.29651	0.00000	101.23345				0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	101.26013	0.00000	101.20122				0.00	0	0.00
RDFB04	On 27/11/2017	Spot Bond	0.00000	101.55032	0.00000	101.48774				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta Value	Contracts Traded	Open Interest
RDFB05	On 27/11/2019	Spot Bond	0.00000	101.63000		0.00000	101.56410			0.00	0	0.00
RDFC17	On 26/05/2015	Spot Bond	0.00000	103.20640		0.00000	103.14880			0.00	0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000	101.44878		0.00000	101.39246			0.00	0	0.00
RDFC19	On 26/05/2015	Spot Bond	0.00000	101.30970		0.00000	101.25660			0.00	0	0.00
RDFC21	On 28/09/2015	Spot Bond	0.00000	100.93699		0.00000	100.87842			0.00	0	0.00
RDFC22	On 24/03/2016	Spot Bond	0.00000	100.93897		0.00000	100.87965			0.00	0	0.00
RES01U	On 02/03/2018	Spot Bond	100.00000	18.41220		100.00000	18.27872			0.00	0	0.00
RES02U	On 02/03/2019	Spot Bond	100.00000	12.91616		100.00000	12.82253			0.00	0	0.00
RES03U	On 02/03/2020	Spot Bond	100.00000	10.70120		100.00000	10.62361			0.00	0	0.00
RES04U	On 02/03/2021	Spot Bond	100.00000	9.88834		100.00000	9.81665			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	101.78505		0.00000	101.72874			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.71154		0.00000	100.65424			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.12770		0.00000	100.01367			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	101.38411		0.00000	101.32230			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.55873		0.00000	100.49674			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	101.45866		0.00000	101.39714			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	101.36425		0.00000	101.30004			0.00	0	0.00
RES31	On 02/10/2015	Spot Bond	0.00000	100.74025		0.00000	100.68275			0.00	0	0.00
RES32	On 20/10/2017	Spot Bond	0.00000	100.44477		0.00000	100.38164			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	87.04743		0.00000	86.89412			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	82.64575		0.00000	82.52137			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	90.33881		0.00000	90.15259			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	89.38609		0.00000	89.19143			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta Value	Contracts Traded	Open Interest
RP013		On 27/09/2016	Spot Bond	0.00000	101.37197	0.00000	101.28064			0.00	0	0.00
RP014		On 27/09/2019	Spot Bond	0.00000	83.41411	0.00000	83.27807			0.00	0	0.00
RP016		On 10/12/2015	Spot Bond	0.00000	96.17366	0.00000	96.01170			0.00	0	0.00
RP018		On 12/02/2020	Spot Bond	12.35000	105.21058	12.35000	105.10614			0.00	0	0.00
RP020		On 12/02/2020	Spot Bond	100.00000	13.89408	100.00000	13.78997			0.00	0	0.00
RP026		On 13/06/2016	Spot Bond	0.00000	101.65414	0.00000	101.58336			0.00	0	0.00
RPP01U		On 31/08/2018	Spot Bond	100.00000	6.55912	100.00000	6.51105			0.00	0	0.00
RPP04U		On 07/10/2016	Spot Bond	100.00000	35.61706	100.00000	35.35601			0.00	0	0.00
RPP07U		On 31/01/2016	Spot Bond	100.00000	52.58441	100.00000	52.20318			0.00	0	0.00
RPP08U		On 30/04/2020	Spot Bond	100.00000	13.17172	100.00000	13.02796			0.00	0	0.00
RPP09U		On 21/11/2016	Spot Bond	100.00000	35.14340	100.00000	34.88006			0.00	0	0.00
RPS001		On 16/11/2022	Spot Bond	0.00000	99.67773	0.00000	99.54048			0.00	0	0.00
RPS002		On 30/04/2025	Spot Bond	0.00000	77.61658	0.00000	77.43388			0.00	0	0.00
RW21		On 21/04/2021	Spot Bond	9.01500	104.85628	8.96500	105.01358			13,522,500,000.00	1,500,000	760,600,000.00
RW23		On 10/12/2023	Spot Bond	9.37000	104.76939	9.32500	104.95383			0.00	0	0.00
RW28		On 10/12/2028	Spot Bond	9.85000	107.18485	9.80500	107.44107			0.00	0	0.00
SBC2		On 28/04/2016	Spot Bond	0.00000	95.99003	0.00000	95.91095			0.00	0	0.00
SBK12		On 24/11/2016	Spot Bond	7.75000	109.38081	7.73000	109.34137			0.00	0	1,450,000,000.00
SBK12/R157		On 25/11/2020	Spot Bond	10.00000	109.00700	10.00000	108.92100			0.00	0	0.00
SBK13		On 24/11/2016	Spot Bond	0.00000	101.66628	0.00000	101.59876			0.00	0	0.00
SBK14		On 01/12/2017	Spot Bond	9.27000	105.13179	9.23500	105.13215			0.00	0	0.00
SBK15		On 23/01/2022	Spot Bond	0.00000	101.19493	0.00000	101.13179			0.00	0	0.00
SBK16		On 15/03/2023	Spot Bond	0.00000	102.39511	0.00000	102.33116			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta Value	Contracts Traded	Open Interest
SBK17	On 30/07/2024	Spot Bond	0.00000		101.64725		0.00000	101.58212			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		99.76899		0.00000	99.69788			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.39142		0.00000	100.32300			0.00	0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000		101.84887		0.00000	101.76905			0.00	0	0.00
SBK21	On 28/01/2025	Spot Bond	0.00000		100.33709		0.00000	100.25979			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	6.95000		104.55619		6.95500	104.49642			0.00	0	0.00
SBK9	On 10/04/2018	Spot Bond	8.88000		99.48917		8.84500	99.50618			0.00	0	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.54000		104.02100		7.54500	103.95642			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.87000		103.90475		7.96000	103.80700			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.30000		104.10572		7.30500	104.04303			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.53000		100.67554		8.49500	100.68006			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.44500		104.05452		7.45000	103.99069			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.91000		103.89067		7.89000	103.83217			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		101.15329		0.00000	101.09222			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		100.74538		0.00000	100.68038			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.18000		102.71136		8.14500	102.71919			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		100.68132		0.00000	100.62404			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000		101.03016		0.00000	100.96772			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		102.23431		0.00000	102.17277			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.47500		107.08359		9.42500	107.23544			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	10.03000		100.02322		9.98000	100.27211			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		99.91442		0.00000	99.85034			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000		101.52211		0.00000	101.46943			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		101.75830		0.00000	101.69854			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta Value	Contracts Traded	Open Interest
SBS24		On 24/05/2019	Spot Bond	0.00000	102.80304	0.00000	102.74378			0.00	0	0.00
SBS25		On 24/05/2019	Spot Bond	8.96000	103.81066	8.92500	103.85177			85,120,000,000.00	9,500,000	333,800,000.00
SBS26U		On 28/02/2017	Spot Bond	100.00000	23.21038	100.00000	23.05492			0.00	0	0.00
SBS27		On 20/02/2024	Spot Bond	9.46000	106.14617	9.41500	106.33690			0.00	0	2,500,000,000.00
SBS28		On 23/04/2017	Spot Bond	0.00000	100.12504	0.00000	100.06647			0.00	0	0.00
SBS29		On 12/06/2019	Spot Bond	8.97000	102.62629	8.92500	102.70290			0.00	0	0.00
SBS3		On 25/05/2026	Spot Bond	10.04000	91.66415	9.99000	91.89209			0.00	0	0.00
SBS30		On 12/06/2019	Spot Bond	0.00000	100.66984	0.00000	100.61006			0.00	0	0.00
SBS31		On 27/06/2027	Spot Bond	9.78000	104.05027	9.73000	104.31964			0.00	0	0.00
SBS32		On 19/09/2017	Spot Bond	0.00000	101.05600	0.00000	100.99690			0.00	0	0.00
SBS33		On 19/09/2019	Spot Bond	0.00000	101.08480	0.00000	101.02405			0.00	0	0.00
SBS34		On 19/09/2024	Spot Bond	9.93000	102.45023	9.88000	102.67244			0.00	0	1,450,000,000.00
SBS35		On 29/01/2018	Spot Bond	0.00000	100.24347	0.00000	100.18317			0.00	0	0.00
SBS36		On 29/01/2020	Spot Bond	0.00000	100.24993	0.00000	100.18800			0.00	0	0.00
SBS37		On 29/01/2020	Spot Bond	8.99500	98.37286	8.95500	98.44906			0.00	0	0.00
SBS38		On 29/01/2025	Spot Bond	10.23000	95.61581	10.18000	95.82679			0.00	0	1,500,000,000.00
SBS39		On 29/01/2030	Spot Bond	10.64000	95.86503	10.59500	96.09768			0.00	0	0.00
SBS4		On 16/11/2021	Spot Bond	9.41500	95.98176	9.36500	96.14263			0.00	0	570,900,000.00
SBS9		On 07/07/2016	Spot Bond	7.55000	108.10253	7.53000	108.05883			0.00	0	330,000,000.00
SBSI11		On 07/12/2023	Spot Bond	2.01000	280.47655	2.01000	280.25922			0.00	0	200,000,000.00
SBSI12		On 31/01/2017	Spot Bond	1.30500	130.83651	1.29500	130.76461			456,750,000,000.00	350,000,000	350,000,000.00
SCM10U		On 15/09/2017	Spot Bond	100.00000	24.61060	100.00000	24.43217			0.00	0	0.00
SF2A2U		On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta Value	Contracts Traded	Open Interest
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000	0.00000			0.00	0	0.00
SGI002	On 10/07/2017	Spot Bond	0.00000	100.60368		0.00000	100.54475				0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	24.08086		100.00000	23.90627				0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	82.63494		0.00000	82.63494				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	1.93000	129.47489		1.92000	129.39702				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.66634		6.50000	100.61357				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	102.33874		0.00000	102.27501				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.90697		0.00000	100.84277				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	102.48077		0.00000	102.41728				0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	9.16000	102.39887		9.12500	102.38980				0.00	0	325,800,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	102.06311		0.00000	101.99725				0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.83764		0.00000	100.77567				0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	101.02476		0.00000	100.96129				0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000	25.69383		100.00000	25.50130				0.00	0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000	109.00700		10.00000	108.92100				0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000	101.27547		0.00000	101.21239				0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000	97.33333		100.00000	98.74956				0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000	101.23722		0.00000	101.17429				0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000	36.37013		100.00000	36.10644				0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000	44.15425		100.00000	43.83413				0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000	32.77633		100.00000	32.53609				0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	9.47000	103.09940		9.43500	103.09438				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta Value	Contracts Traded	Open Interest
SHS20	On 19/04/2016	Spot Bond	0.00000	100.47172	0.00000	100.40377				0.00	0	0.00
SHS22	On 23/02/2020	Spot Bond	0.00000	101.71827	0.00000	101.65277				0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.80000	104.41723	7.78000	104.37528				0.00	0	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.98000	101.24154	8.94500	101.26494				0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.53000	100.67554	8.49500	100.68006				0.00	0	3,290,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	101.59065	0.00000	101.53098				0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	101.64157	0.00000	101.58556				0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	102.01492	0.00000	101.95630				0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000	101.54697	0.00000	101.48565				0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000	101.58899	0.00000	101.52597				0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000	99.62272	0.00000	99.55427				0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.23000	105.01031	8.19500	104.97839				0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.71540	0.00000	100.65664				0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.52656	0.00000	100.46384				0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.26500	95.85465	9.21500	95.97278			61,149,000,000.00		6,600,000	242,500,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	101.56337	0.00000	101.49628				0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	101.04855	0.00000	100.98069				0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.28939	0.00000	100.22343				0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.28500	89.44058	9.23500	89.58170				0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.28500	89.44058	9.23500	89.58170				0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	9.01500	95.68542	8.97500	95.75979				0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	101.19303	0.00000	101.12735				0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.01000	101.76459	7.97500	101.77353				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta Value	Contracts Traded	Open Interest
SSN011	On 31/01/2025	Spot Bond	2.15000	113.82330		2.14000	113.83318			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.69000	100.98321		8.65500	101.01795			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	8.50000	101.76372		8.50000	101.69161			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	10.21000	105.99110		10.16000	106.24544			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	101.39310		0.00000	101.33312			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	10.46000	74.87296		10.41500	75.08670			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000	100.43583		0.00000	100.37115			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000	100.50255		0.00000	100.44173			0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000	101.05208		0.00000	100.98546			0.00	0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000	100.56114		0.00000	100.49322			0.00	0	0.00
SSN029	On 07/12/2023	Spot Bond	0.00000	101.14195		0.00000	101.06486			0.00	0	0.00
SSN030	On 24/05/2017	Spot Bond	0.00000	101.63103		0.00000	101.56548			0.00	0	0.00
SSN031	On 16/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SSN032	On 20/12/2019	Spot Bond	0.00000	101.04976		0.00000	100.98847			0.00	0	0.00
SSN033	On 17/03/2020	Spot Bond	0.00000	101.21099		0.00000	101.14407			0.00	0	0.00
SY1224	On 14/05/2015	Spot Bond	0.00000	99.94742		0.00000	99.89484			0.00	0	0.00
SY1225	On 18/05/2015	Spot Bond	0.00000	99.94520		0.00000	99.89040			0.00	0	0.00
SY1226	On 19/05/2015	Spot Bond	0.00000	99.86014		0.00000	99.80769			0.00	0	0.00
SY1228	On 22/05/2015	Spot Bond	0.00000	99.80797		0.00000	99.75560			0.00	0	0.00
SY1229	On 29/05/2015	Spot Bond	0.00000	99.68440		0.00000	99.63180			0.00	0	0.00
SY1230	On 09/06/2015	Spot Bond	0.00000	99.49300		0.00000	99.44055			0.00	0	0.00
SY1231	On 10/06/2015	Spot Bond	0.00000	99.47373		0.00000	99.42110			0.00	0	0.00
SY1232	On 17/06/2015	Spot Bond	0.00000	99.35388		0.00000	99.30149			0.00	0	0.00
SY1234	On 26/08/2015	Spot Bond	0.00000	98.05742		0.00000	98.00295			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta Value	Contracts Traded	Open Interest
SY1235	On 21/07/2015	Spot Bond	0.00000	98.75616	0.00000	98.70360				0.00	0	0.00
SY1236	On 20/05/2015	Spot Bond	0.00000	99.84443	0.00000	99.79257				0.00	0	0.00
SY1237	On 28/07/2015	Spot Bond	0.00000	99.78912	0.00000	99.84184				0.00	0	0.00
SY1238	On 28/07/2015	Spot Bond	0.00000	99.78904	0.00000	99.84178				0.00	0	0.00
SY1239	On 04/08/2015	Spot Bond	0.00000	99.89442	0.00000	99.94721				0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.51000	103.62552	6.51500	103.56947				0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.78000	102.47086	8.73000	102.73928				0.00	0	0.00
T12A10	On 21/02/2048	Spot Bond	0.00000	100.24661	0.00000	100.18485				0.00	0	0.00
T12A11	On 21/02/2048	Spot Bond	0.00000	100.25807	0.00000	100.19343				0.00	0	0.00
T12A12	On 21/02/2048	Spot Bond	9.24500	99.01475	9.20500	99.11141				0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	65.77970	100.00000	65.28679				0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.40521	0.00000	100.34777				0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.13459	0.00000	100.07713				0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	101.40067	0.00000	101.34036				0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000	100.98663	0.00000	100.93033				0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000	101.03610	0.00000	100.97691				0.00	0	0.00
TFS131	On 21/05/2015	Spot Bond	0.00000	99.82851	0.00000	101.46226				0.00	0	0.00
TFS132	On 29/07/2015	Spot Bond	0.00000	100.48482	0.00000	100.37314				0.00	0	0.00
TFS133	On 28/07/2016	Spot Bond	0.00000	100.24449	0.00000	100.18796				0.00	0	0.00
TFS134	On 28/04/2016	Spot Bond	0.00000	100.22728	0.00000	100.17036				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.25179	0.00000	100.19432				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.80000	103.47973	7.78000	103.43728				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.42148	0.00000	100.36075				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta Value	Contracts Traded	Open Interest
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.43266	0.00000	100.37032				0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	102.42651	7.83000	102.36134				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.41532	0.00000	100.35548				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.42930	0.00000	100.36745				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	102.45837	0.00000	102.39094				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.41532	0.00000	100.35548				0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.42930	0.00000	100.36745				0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	102.22024	7.16000	102.16066				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.45667	0.00000	100.39088				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.45443	0.00000	100.38896				0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.50791	0.00000	100.43474				0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.50068	0.00000	100.42856				0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.71768	0.00000	100.61423				0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.69299	0.00000	100.59311				0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000	100.41477	0.00000	100.35501				0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000	100.43266	0.00000	100.37032				0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000	102.70320	8.73000	102.63050				0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000	100.15101	0.00000	100.09085				0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000	100.42930	0.00000	100.36745				0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.85000	100.76704	8.81500	100.78945				0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000	99.97681	0.00000	99.91581				0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000	100.44157	0.00000	100.37892				0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000	100.45778	0.00000	100.39183				0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000	100.45165	0.00000	100.38658				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta Value	Contracts Traded	Open Interest
TH11B3	On 18/07/2041	Spot Bond		0.00000	100.46199		0.00000	100.39642			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.50680		0.00000	100.43379			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.50457		0.00000	100.43189			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond		0.00000	100.49827		0.00000	100.42750			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.67926		0.00000	100.58136			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.68146		0.00000	100.58325			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond		0.00000	100.68748		0.00000	100.58958			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond		0.00000	101.55748		0.00000	101.49573			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond		0.00000	101.61000		0.00000	101.54614			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond		9.19500	101.88900		9.15500	101.95248			0.00	0	0.00
TH12A4	On 21/02/2048	Spot Bond		0.00000	101.57848		0.00000	101.51590			0.00	0	0.00
TH12A5	On 21/02/2048	Spot Bond		0.00000	101.65201		0.00000	101.58647			0.00	0	0.00
TH12A6	On 21/08/2019	Spot Bond		9.10500	99.87332		9.06500	99.93765			0.00	0	0.00
TH12A7	On 21/08/2019	Spot Bond		0.00000	101.85315		0.00000	101.79080			0.00	0	0.00
TH12A8	On 21/08/2019	Spot Bond		0.00000	101.95246		0.00000	101.88672			0.00	0	0.00
TH12A9	On 21/02/2048	Spot Bond		9.21500	98.80308		9.17500	98.87011			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond		0.00000	101.74652		0.00000	101.67718			0.00	0	0.00
TH12B2	On 21/02/2048	Spot Bond		0.00000	101.74652		0.00000	101.67718			0.00	0	0.00
TH12B3	On 21/08/2019	Spot Bond		0.00000	102.06416		0.00000	101.99460			0.00	0	0.00
TH12B4	On 21/02/2048	Spot Bond		0.00000	100.27280		0.00000	100.20446			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond		0.00000	101.91449		0.00000	101.83837			0.00	0	0.00
TH12C2	On 21/08/2019	Spot Bond		0.00000	101.91449		0.00000	101.83837			0.00	0	0.00
TH12C3	On 21/08/2019	Spot Bond		0.00000	102.26266		0.00000	102.18628			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta Value	Contracts Traded	Open Interest
TH12C4	On 21/02/2048	Spot Bond	0.00000	100.29865	0.00000	100.22382				0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond	0.00000	102.59609	0.00000	102.49227				0.00	0	0.00
TH12D2	On 21/02/2048	Spot Bond	0.00000	102.59609	0.00000	102.49227				0.00	0	0.00
TH12D3	On 21/08/2019	Spot Bond	0.00000	103.25560	0.00000	103.15161				0.00	0	0.00
TH12D4	On 21/02/2048	Spot Bond	0.00000	100.40324	0.00000	100.30213				0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.44214	0.00000	100.37941				0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.10778	101.06155	6.06260				0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.66270	0.00000	100.60391				0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.43362	0.00000	100.37211				0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.83407	0.00000	100.77438				0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.43362	0.00000	100.37211				0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.43930	0.00000	100.37698				0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.44214	0.00000	100.37941				0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.43022	0.00000	100.36919				0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.43930	0.00000	100.37698				0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.47050	0.00000	100.40371				0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.47050	0.00000	100.40371				0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.47050	0.00000	100.40371				0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.51583	0.00000	100.44255				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta Value	Contracts Traded	Open Interest
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.52716		0.00000	100.45225			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.51300		0.00000	100.44012			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.73873		0.00000	100.63347			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.75279		0.00000	100.64551			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.74717		0.00000	100.64070			0.00	0	0.00
TL20	On 22/02/2020	Spot Bond	9.54500		88.07152		9.50500	88.14122			0.00	0	0.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000		109.00700		10.00000	108.92100			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	8.23000		102.19478		8.19500	102.20578		8,230,000,000,000.00		1,000,000,000	9,568,041,500.00
TN20	On 17/09/2020	Spot Bond	9.46000		105.83321		9.41000	105.96591		41,624,000,000,000.00		4,400,000	7,612,900,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000		1.53980		100.00000	1.52851			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.67000		106.58576		9.62500	106.77179			0.00	0	11,370,000,000.00
TN25	On 19/08/2025	Spot Bond	9.88000		99.67894		9.83000	99.91325		6,916,000,000,000.00		700,000,000	16,071,470,000.00
TN27	On 14/11/2027	Spot Bond	9.93000		92.64165		9.88000	92.90363		10,041,216,000,000.00		1,011,200,000	9,573,200,000.00
TN30	On 09/10/2030	Spot Bond	10.30000		102.42790		10.25000	102.73148			0.00	0	2,500,000,000.00
TN40	On 09/10/2040	Spot Bond	10.65000		101.79164		10.60500	102.10178			0.00	0	1,000,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		101.23316		0.00000	101.17427			0.00	11,540,000,000	5,770,000,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000		101.42764		0.00000	101.36822			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		99.92322		0.00000	99.86557			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		99.92122		0.00000	99.86204			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		99.92093		0.00000	99.86159			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		99.91069		0.00000	99.84378			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		99.88970		0.00000	99.80718			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000		99.92111		0.00000	99.86185			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta Value	Contracts Traded	Open Interest
TPDA01/JIBAR	On 25/11/2020	Spot Bond	10.00000	109.00700	10.00000	108.92100				0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.68909	0.00000	100.62892				0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.70291	0.00000	100.64151				0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.59395	0.00000	100.53704				0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.63216	0.00000	100.57152				0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.29491	10.00000	100.21439				0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.28756	9.75000	100.20905				0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.28809	100.00000	10.20871				0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	101.09815	0.00000	101.03848				0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	101.16371	0.00000	101.10046				0.00	0	0.00
TRAA3U	On 14/06/2024	Spot Bond	100.00000	8.31074	100.00000	8.21020				0.00	0	0.00
TRAA4U	On 14/06/2024	Spot Bond	100.00000	8.85507	100.00000	8.74794				0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	101.20005	0.00000	101.13481				0.00	0	0.00
TRAB2U	On 14/06/2024	Spot Bond	100.00000	9.18166	100.00000	9.07058				0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	101.20731	0.00000	101.14167				0.00	0	0.00
TRAC2U	On 14/06/2024	Spot Bond	100.00000	9.45382	100.00000	9.33945				0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	101.40962	0.00000	101.33288				0.00	0	0.00
TRAD2U	On 14/06/2024	Spot Bond	100.00000	12.77421	100.00000	12.61967				0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	101.85094	0.00000	101.74983				0.00	0	0.00
TRAE2U	On 14/06/2024	Spot Bond	100.00000	16.42120	100.00000	16.22254				0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000	11.70730	100.00000	11.62242				0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	99.69525	0.00000	99.64147				0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000	99.44153	0.00000	99.38748				0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000	98.90148	0.00000	98.84562				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta Value	Contracts Traded	Open Interest
TSP171	On 23/07/2015	Spot Bond	0.00000	98.66518	0.00000	98.61032				0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000	98.39424	0.00000	98.33887				0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000	98.11347	0.00000	98.05743				0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000	97.84513	0.00000	97.78892				0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000	102.12320	0.00000	102.00739				0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000	100.95375	0.00000	100.83930				0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000	96.78889	0.00000	96.73256				0.00	0	0.00
TSP179	On 26/11/2015	Spot Bond	0.00000	96.31378	0.00000	96.25821				0.00	0	0.00
TSP180	On 10/12/2015	Spot Bond	0.00000	95.98096	0.00000	95.92435				0.00	0	0.00
TSP181	On 21/01/2016	Spot Bond	0.00000	95.30888	0.00000	95.25369				0.00	0	0.00
TSP183	On 04/02/2016	Spot Bond	0.00000	95.09112	0.00000	95.03637				0.00	0	0.00
TSP184	On 18/02/2016	Spot Bond	0.00000	94.73077	0.00000	94.67492				0.00	0	0.00
TSP185	On 03/03/2016	Spot Bond	0.00000	94.40180	0.00000	94.34526				0.00	0	0.00
TSP186	On 17/03/2016	Spot Bond	0.00000	94.01900	0.00000	93.96131				0.00	0	0.00
TSP187	On 25/06/2015	Spot Bond	0.00000	99.25740	0.00000	99.20789				0.00	0	0.00
TSP188	On 31/03/2016	Spot Bond	0.00000	93.74983	0.00000	93.69214				0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	15.78174	100.00000	15.66348				0.00	0	0.00
TWC083	On 28/07/2015	Spot Bond	0.00000	101.82575	0.00000	101.76986				0.00	0	0.00
TWC084	On 25/05/2015	Spot Bond	0.00000	101.62395	0.00000	101.56981				0.00	0	0.00
TWC085	On 27/05/2015	Spot Bond	0.00000	101.58493	0.00000	101.53151				0.00	0	0.00
TWC087	On 02/06/2015	Spot Bond	0.00000	101.32795	0.00000	101.27411				0.00	0	0.00
TWC089	On 22/06/2015	Spot Bond	0.00000	100.87368	0.00000	100.82019				0.00	0	0.00
TWC090	On 21/09/2015	Spot Bond	0.00000	100.90329	0.00000	100.84739				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta Value	Contracts Traded	Open Interest
TWC091	On 14/05/2015	Spot Bond	0.00000	100.49096	0.00000	100.43836				0.00	0	0.00
TWC092	On 10/07/2015	Spot Bond	0.00000	100.49924	0.00000	100.44575				0.00	0	0.00
TWC093	On 13/07/2015	Spot Bond	0.00000	100.46358	0.00000	100.41009				0.00	0	0.00
TWC094	On 15/07/2015	Spot Bond	0.00000	100.42792	0.00000	100.37443				0.00	0	0.00
TWC095	On 16/10/2015	Spot Bond	0.00000	100.38433	0.00000	100.32897				0.00	0	0.00
TWC096	On 24/07/2015	Spot Bond	0.00000	100.37443	0.00000	100.32094				0.00	0	0.00
TWC097	On 27/07/2015	Spot Bond	0.00000	100.32139	0.00000	100.26782				0.00	0	0.00
TWCJ17	On 02/06/2015	Spot Bond	0.00000	101.46986	0.00000	101.41027				0.00	0	0.00
TWCJ18	On 13/07/2015	Spot Bond	0.00000	100.51630	0.00000	100.45672				0.00	0	0.00
TWCM17	On 02/06/2015	Spot Bond	0.00000	101.34822	0.00000	101.29356				0.00	0	0.00
TWCM18	On 13/07/2015	Spot Bond	0.00000	100.47427	0.00000	100.41955				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.11500	109.03586	9.06500	109.18888				0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
VJA01U	On 20/01/2023	Spot Bond	100.00000	8.38918	100.00000	8.33891				0.00	0	0.00
VJB01U	On 20/01/2023	Spot Bond	100.00000	8.19511	100.00000	8.14601				0.00	0	0.00
VKC06	On 29/07/2015	Spot Bond	0.00000	102.05599	0.00000	101.99724				0.00	0	0.00
VKC07	On 04/09/2015	Spot Bond	100.00000	78.62677	100.00000	0.00000				0.00	0	0.00
VKC07U	On 04/09/2015	Spot Bond	100.00000	75.88358	100.00000	75.41322				0.00	0	0.00
VKC08	On 28/09/2015	Spot Bond	0.00000	100.89174	0.00000	100.83229				0.00	0	0.00
VKC09	On 25/03/2016	Spot Bond	0.00000	100.89196	0.00000	100.83186				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.05777	0.00000	99.99985				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.05792	0.00000	99.99992				0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.86139	0.00000	100.80048				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta Value	Contracts Traded	Open Interest
VKE05	On 28/03/2018	Spot Bond	0.00000	100.88424	0.00000	100.82169				0.00	0	0.00
VPA01U	On 20/01/2023	Spot Bond	100.00000	7.87547	100.00000	7.82828				0.00	0	0.00
VPB01U	On 20/01/2023	Spot Bond	100.00000	7.68140	100.00000	7.63537				0.00	0	0.00
WRS1U	On 25/11/2029	Spot Bond	100.00000	0.00023	100.00000	0.00023				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.94000	111.13478	6.92000	111.09295				0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.20000	240.75279	1.19000	240.65395				0.00	0	1,600,000,000.00
WSP1	On 28/05/2015	Spot Bond	6.37000	104.19089	6.37500	104.13623				0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.63000	106.62177	7.59500	106.62219				0.00	0	4,800,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.93500	107.69573	7.90000	107.74844				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.22000	107.23955	8.18000	107.33414				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.31500	107.27402	8.26500	107.44083				0.00	0	2,700,000,000.00
Z014	On 30/06/2015	Spot Bond	6.00000	99.18478	6.00500	99.13558				0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.93000	97.45098	5.93500	97.40258				0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.00000	99.16861	6.00500	99.11941				0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.32500	72.94083	7.29000	73.00631				0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	69.25996	100.00000	68.86792				0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	38.91386	100.00000	38.69280				0.00	0	0.00
Total for j-Bonds :										49,393,596,670,618,500.00	2,793,394,800	1549884385150.00
Grand Total:										49,393,603,814,430,400.00	2,793,586,063	1549888556425.00